LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2025

OF THE CONDITION AND AFFAIRS OF

AUGUSTAR LIFE ASSURANCE CORPORATION

NAIC Group Code 0704 (Current) 0704 (Prior) NAIC Company Code 89206 Employer's ID Number 31-0962495

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 06/26/1979 Commenced Business 08/22/1979

Statutory Home Office One Financial Way (Street and Number), Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code)

Main Administrative Office One Financial Way (Street and Number)

Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code), 513-794-6100 (Area Code) (Telephone Number)

Mail Address Post Office Box 237 (Street and Number or P.O. Box), Cincinnati, OH, US 45201 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Financial Way (Street and Number)

Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code), 513-794-6100-6015 (Area Code) (Telephone Number)

Internet Website Address N/A

Statutory Statement Contact Amber Dawn Roberts (Name), 513-794-6100-6015 (Area Code) (Telephone Number)

amber_roberts@constellationinsurance.com (E-mail Address), 513-794-4622 (FAX Number)

OFFICERS

President & Chief Executive Officer	Anurag Chandra	Treasurer & Chief Corporate Development Officer	Brijendra Singh Grewal
SVP, Corporate Secretary & LATAM Regional Counsel and Compliance	Carlos Fernando da Costa Almeida de Paiva Nascimento	SVP, Chief Risk Officer & Head of U.S. M&A/Reinsurance	Scott Niel Shepherd

OTHER

Michael Akker, Senior Vice President, Chief Operating Officer	Lori Dianne Dashewich, Senior Vice President, Chief Financial Officer	Marc Ari Bruger, Managing Director
Jonathan Morton Egol, Managing Director	Sachin Jain, Senior Vice President & Chief Investment Officer	

DIRECTORS OR TRUSTEES

Anurag Chandra	Philippe Francois Charette	Patricia Lynn Guinn
Syed Salman Hasnain	Westley Vander Thompson	Steven Carl Verney

State of Ohio
County of Butler SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Lori Dianne Dashewich	Carlos Fernando da Costa Almeida de Paiva Nascimento	Scott Niel Shepherd
Senior Vice President, Chief Financial Officer	SVP, Corporate Secretary & LATAM Regional Counsel and Compliance	SVP, Chief Risk Officer & Head of U.S. M&A/Reinsurance

Subscribed and sworn to before me this 12th day of August, 2025

a. Is this an original filing? .... Yes [X] No [ ]
b. If no,
1. State the amendment number ......
2. Date filed ....
3. Number of pages attached ....

Stephanie Coleman
Notary Public
Expires November 24, 2025

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	1,845,659,146	0	1,845,659,146	1,960,708,750
2.	Stocks:				
	2.1 Preferred stocks	16,460,800	0	16,460,800	16,552,800
	2.2 Common stocks	18,601,900	0	18,601,900	18,601,700
3.	Mortgage loans on real estate:				
	3.1 First liens	497,117,311	0	497,117,311	522,352,826
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 43,778,891), cash equivalents ($ 8,879,158) and short-term investments ($ 0)	52,658,049	0	52,658,049	41,357,047
6.	Contract loans (including $ 0 premium notes)	137,025,321	0	137,025,321	139,118,807
7.	Derivatives	7,823,719	0	7,823,719	7,369,313
8.	Other invested assets	81,818,216	0	81,818,216	51,138,590
9.	Receivables for securities	943,753	0	943,753	66,168
10.	Securities lending reinvested collateral assets	0	0	0	27,784,426
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,658,108,215	0	2,658,108,215	2,785,050,427
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	19,742,525	0	19,742,525	20,389,869
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	10,864,143	0	10,864,143	12,341,956
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	90,636,639	0	90,636,639	94,808,968
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	38,199,986	0	38,199,986	9,458,465
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	8,941,760	0	8,941,760	11,624,972
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	699,976	0	699,976	246,912
18.2	Net deferred tax asset	82,275,781	52,736,583	29,539,198	30,374,482
19.	Guaranty funds receivable or on deposit	2,306,682	0	2,306,682	2,408,722
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	148,249,777	0	148,249,777	41,432,835
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	824,864	0	824,864	970,662
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,060,850,348	52,736,583	3,008,113,765	3,009,108,270
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	298,868,940	0	298,868,940	293,194,763
28.	Total (Lines 26 and 27)	3,359,719,288	52,736,583	3,306,982,705	3,302,303,033
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	State taxes recoverable	751,853	0	751,853	891,413
2502.	Fund revenue receivable	73,011	0	73,011	79,249
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	824,864	0	824,864	970,662

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 2,170,410,088 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	2,170,410,088	2,150,412,876
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	117,196,972	114,366,328
3. Liability for deposit-type contracts (including $ 0 Modco Reserve)	352,463,781	352,716,474
4. Contract claims:		
4.1 Life	25,872,790	20,740,031
4.2 Accident and health	709,839	594,042
5. Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	0	0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	0	0
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 514,964 accident and health premiums	1,029,992	1,013,829
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including $ 5,622,051 assumed and $ 3,558,875 ceded	9,180,925	11,040,192
9.4 Interest Maintenance Reserve	4,480,779	5,625,700
10. Commissions to agents due or accrued-life and annuity contracts $ 2,956,104 , accident and health $ 188,687 and deposit-type contract funds $ 0	3,144,791	3,634,715
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	3,456,611	2,758,042
13. Transfers to Separate Accounts due or accrued (net) (including $ 1,941,019 accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,941,019	2,194,417
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,111,007	1,232,747
15.1 Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	3,262,464	3,210,380
17. Amounts withheld or retained by reporting entity as agent or trustee	800,000	8,785,000
18. Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19. Remittances and items not allocated	13,435,179	613,526
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money $ 0 and interest thereon $ 0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	26,263,870	26,545,269
24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 1,672,067) reinsurers	1,672,067	962,128
24.04 Payable to parent, subsidiaries and affiliates	11,608,195	9,129,383
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	0	0
24.09 Payable for securities	0	0
24.10 Payable for securities lending	0	27,784,426
24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25. Aggregate write-ins for liabilities	2,527,327	3,988,994
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,751,567,696	2,747,348,499
27. From Separate Accounts Statement	298,868,941	293,194,764
28. Total liabilities (Lines 26 and 27)	3,050,436,637	3,040,543,263
29. Common capital stock	9,600,005	9,600,005
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	87,976,286	87,976,286
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	158,969,776	164,183,478
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 $ 0)	0	0
36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	246,946,062	252,159,764
38. Totals of Lines 29, 30 and 37	256,546,067	261,759,769
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,306,982,704	3,302,303,032
DETAILS OF WRITE-INS		
2501. Liability for cash collateral	1,280,000	2,350,000
2502. Unclaimed funds	1,247,327	1,638,994
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,527,327	3,988,994
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	111,906,230	95,145,770	181,936,350
2.	Considerations for supplementary contracts with life contingencies	0	0	0
3.	Net investment income	56,675,366	56,674,001	112,970,793
4.	Amortization of Interest Maintenance Reserve (IMR)	886,401	1,571,945	3,146,261
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	15,844,797	24,426,575	47,515,585
7.	Reserve adjustments on reinsurance ceded	0	0	0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	676,583	689,539	1,430,991
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	10,138,516	11,611,690	23,079,356
9.	Totals (Lines 1 to 8.3)	196,127,893	190,119,520	370,079,336
10.	Death benefits	69,406,253	64,392,960	128,753,386
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	18,748
12.	Annuity benefits	1,279,494	1,038,896	2,121,598
13.	Disability benefits and benefits under accident and health contracts	9,771,488	6,641,819	13,051,507
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	47,024,890	52,385,005	91,806,782
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	5,601,729	5,569,089	12,518,223
18.	Payments on supplementary contracts with life contingencies	22,162	31,136	57,152
19.	Increase in aggregate reserves for life and accident and health contracts	22,827,856	7,261,671	3,832,058
20.	Totals (Lines 10 to 19)	155,933,872	137,320,576	252,159,454
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	20,576,648	13,888,520	34,323,254
22.	Commissions and expense allowances on reinsurance assumed	1,877	2,570	4,765
23.	General insurance expenses and fraternal expenses	22,970,170	23,813,376	46,017,070
24.	Insurance taxes, licenses and fees, excluding federal income taxes	7,093,160	5,408,037	10,181,087
25.	Increase in loading on deferred and uncollected premiums	5,186,981	4,590,980	5,727,860
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(8,055,619)	(9,476,212)	(19,605,145)
27.	Aggregate write-ins for deductions	(3,738,284)	1,483,970	9,918,796
28.	Totals (Lines 20 to 27)	199,968,805	177,031,817	338,727,141
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(3,840,912)	13,087,703	31,352,195
30.	Dividends to policyholders and refunds to members	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(3,840,912)	13,087,703	31,352,195
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,892,321)	264,671	3,850,004
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(1,948,591)	12,823,032	27,502,191
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 168,130 (excluding taxes of $ (68,721) transferred to the IMR)	1,425,518	1,285,904	3,001,839
35.	Net income (Line 33 plus Line 34)	(523,073)	14,108,936	30,504,030
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	261,759,772	256,691,883	256,691,883
37.	Net income (Line 35)	(523,073)	14,108,936	30,504,030
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (12,720)	1,897,510	768,143	2,103,385
39.	Change in net unrealized foreign exchange capital gain (loss)	434	0	(198)
40.	Change in net deferred income tax	861,633	1,202,119	4,017,111
41.	Change in nonadmitted assets	(1,624,977)	(3,693,551)	(4,716,663)
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	281,399	(1,218,025)	(2,484,097)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	0	0	0
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	(6,106,627)	(13,131,722)	(24,355,679)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(5,213,701)	(1,964,100)	5,067,889
55.	Capital and surplus, as of statement date (Lines 36 + 54)	256,546,071	254,727,783	261,759,772
	DETAILS OF WRITE-INS			
08.301.	COI Charges	4,501,191	4,576,810	9,086,787
08.302.	Surrender Charges	3,396,848	4,098,711	8,080,246
08.303.	Reinsurance Ceded Trails	2,100,332	2,175,357	4,315,357
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	140,145	760,812	1,596,966
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	10,138,516	11,611,690	23,079,356
2701.	Health Surrender Benefits	1,081,239	1,267,310	2,317,403
2702.	Funds withheld miscellaneous expense	57,761	43,916	96,186
2703.	Miscellaneous Expense	(4,877,284)	172,744	7,505,207
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(3,738,284)	1,483,970	9,918,796
5301.	Prior period adjustment	0	0	30,534,639
5302.	Deferred Coinsurance Gain	(6,106,627)	(13,131,722)	(54,890,318)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(6,106,627)	(13,131,722)	(24,355,679)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	111,697,905	96,069,146	185,275,477
2.	Net investment income	57,918,072	56,846,910	112,709,037
3.	Miscellaneous income	12,492,367	14,171,996	28,798,627
4.	Total (Lines 1 to 3)	182,108,344	167,088,052	326,783,141
5.	Benefit and loss related payments	141,340,265	87,441,206	196,539,405
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(7,802,221)	(9,327,835)	(19,570,290)
7.	Commissions, expenses paid and aggregate write-ins for deductions	47,050,569	45,986,066	98,915,120
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(1,339,848)	2,622,735	8,317,138
10.	Total (Lines 5 through 9)	179,248,765	126,722,172	284,201,373
11.	Net cash from operations (Line 4 minus Line 10)	2,859,579	40,365,880	42,581,768
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	120,345,594	74,320,808	170,274,332
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	25,289,702	21,466,895	49,587,874
	12.4 Real estate	0	0	0
	12.5 Other invested assets	12,843,350	326,847	19,746,442
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	1,459,354	837,829	3,273,108
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	159,938,000	96,952,379	242,881,756
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	43,091,703	39,396,104	85,494,953
	13.2 Stocks	200	216,600	316,600
	13.3 Mortgage loans	338,448	33,086,786	109,114,141
	13.4 Real estate	0	0	0
	13.5 Other invested assets	4,656,293	4,586,404	25,910,984
	13.6 Miscellaneous applications	877,585	459,947	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	48,964,229	77,745,841	220,836,678
14.	Net increase/(decrease) in contract loans and premium notes	(2,093,486)	5,218,157	9,165,823
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	113,067,257	13,988,381	12,879,254
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(5,135,079)	(5,488,329)	(11,827,345)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(99,490,755)	(25,205,812)	(18,276,956)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(104,625,834)	(30,694,141)	(30,104,301)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	11,301,002	23,660,120	25,356,721
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	41,357,047	16,000,326	16,000,326
	19.2 End of period (Line 18 plus Line 19.1)	52,658,049	39,660,446	41,357,047

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001.	Change in securities lending collateral	27,784,426	33,446,087	38,755,452
20.0002.	Amortization of deferred gain on reinsurance agreements	(6,106,627)	(13,131,722)	(24,533,070)
20.0003.	Interest credited on deposit-type contracts	(4,882,386)	(4,845,960)	(11,054,076)
20.0004.	Transfer of bonds to other invested assets - new bond definition	(37,406,900)	0	0
20.0005.	Transfer of other invested assets from bonds - new bond definition	37,406,900	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	178,826,745	171,984,760	345,779,043
2. Group life	0	0	0
3. Individual annuities	8,000	16,390	23,032
4. Group annuities	0	0	0
5. Accident & health	19,325,844	21,436,615	42,994,519
6. Fraternal	0	0	0
7. Other lines of business	0	0	0
8. Subtotal (Lines 1 through 7)	198,160,589	193,437,765	388,796,594
9. Deposit-type contracts	40,000,000	100,000,000	180,150,000
10. Total (Lines 8 and 9)	238,160,589	293,437,765	568,946,594

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of AuguStar Life Assurance Corporation (ALAC or the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio.

At June 30, 2025 and December 31, 2024 there were no permitted practices.

	SSAP #	F/S Page	F/S Line #	6/30/2025	12/31/2024
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (523,073)	$ 30,504,030
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (523,073)	$ 30,504,030
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 256,546,067	$ 261,759,769
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 256,546,067	$ 261,759,769

C. Accounting Policy

(2) Basis for Bonds and Amortization Schedule

Bonds not backed by other loans are stated at amortized cost using the modified scientific method.

(6) Basis for Loan-Backed Securities and Adjustment Methodology

Loan-backed securities are stated at amortized cost. The retrospective adjustment methodology is used for asset-backed, CMO, and Mortgage-backed securities.

D. Going Concern

After evaluating the entity's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the entity's ability to continue as a going concern as of the date of the filing of this statement.

NOTE 2 Accounting Changes and Corrections of Errors

See Note 21C for a discussion of the Principles-Based Bond Definition adoption.

The Company's December 31, 2024 financial statements reflect a prior period adjustment relating to the recording of expenses identified during the implementation of a new reconciliation software. The events contributing to the overstatement of expenses impact surplus as follows:

General insurance expenses (P4,L23,C1)	$ (376,232)
Federal and foreign income taxes incurred (excluding taxes on capital gains (P4,L32,C1)	$ 79,009
Decrease in surplus (P4,L53,C1)	$ (297,223)

The Company's December 31, 2024 financial statements reflect a prior period adjustment relating to the amortization of deferred gains on reinsurance contracts. At inception of two reinsurance agreements with external reinsurers, the Company recognized deferred coinsurance gains and amortizes the gains into earnings as profits emerge. Amortization of $30,357,248 was not recognized in previous years. Amortization and prior period adjustments both run through unassigned surplus so there is no net change to surplus for this correction.

Increase in surplus (P4,L5301,C1)	$ 30,357,248
Decrease in surplus (P4,L5302,C1)	$ (30,357,248)
	$ -

The Company's December 31, 2024 financial statements reflect a prior period adjustment related to premiums and commission allowances ceded. The events impacted surplus as follows:

Premiums and annuity considerations for life and accident and health contracts (P4,L1,C1)	$ 573,709
Commission and expense allowances on reinsurance ceded (P4, L6, C1)	$ 27,066
Federal and foreign income taxes incurred (excluding taxes on capital gains (P4,L32,C1)	$ (126,162)
Increase in surplus (P4,L53,C1)	$ 474,613

NOTE 3 Business Combinations and Goodwill - No significant changes

NOTE 4 Discontinued Operations - No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 5 Investments

D. Asset-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions
Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from broker dealer survey values or internal estimates.

(2) Securities with Recognized Other-Than-Temporary Impairment - NONE

(3) Recognized OTTI Securities - NONE

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	321,171
2. 12 Months or Longer	$	11,115,806
b)The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	3,362,668
2. 12 Months or Longer	$	174,295,358

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
Cash flow modeling was performed on all of these securities using current and expected market based assumptions which showed that the investor will receive cash flow the percent of value of which is equal to the adjusted statement value. Therefore, any impairment is considered not other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$	-

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE

H. Repurchase Agreements Transactions Accounted for as a Sale - NONE

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - NONE

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

R. Reporting Entity's Share of Cash Pool by Asset Type - NONE

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies - No significant changes

NOTE 7 Investment Income - No significant changes

NOTE 8 Derivative Instruments

A. Derivatives under SSAP No. 86—Derivatives

(8) Total Premium Costs for Contracts - NONE

B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees - NONE

(2) Recognition of gains/losses and deferred assets and liabilities

a. Scheduled Amortization - NONE

b. Total Deferred Balance - NONE

c. Reconciliation of Amortization - NONE

NOTE 9 Income Taxes - No significant changes

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties - No significant changes

NOTE 11 Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement
The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $350,000,000 as of June 30, 2025 and as of December 31, 2024. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 2,641,842	$ 2,641,842	$ -
(c) Activity Stock	$ 15,750,000	$ 15,750,000	$ -
(d) Excess Stock	$ 1	$ 1	$ -
(e) Aggregate Total (a+b+c+d)	$ 18,391,843	$ 18,391,843	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 350,001,279	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 2,641,641	$ 2,641,641	$ -
(c) Activity Stock	$ 15,750,000	$ 15,750,000	$ -
(d) Excess Stock	$ 59	$ 59	$ -
(e) Aggregate Total (a+b+c+d)	$ 18,391,700	$ 18,391,700	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 350,001,302	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 2,641,842	$ 2,641,842	$ -	$ -	$ -	$ -

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 453,596,263	$ 482,332,858	$ 350,000,000
2. Current Year General Account Total Collateral Pledged	$ 453,596,263	$ 482,332,858	$ 350,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 462,632,045	$ 492,341,905	$ 350,000,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)

11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 471,195,103	$ 502,779,595	$ 350,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 471,195,103	$ 502,779,595	$ 350,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 479,607,500	$ 505,319,128	$ 350,000,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 350,000,000	$ 350,000,000	$ -	$ 350,000,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 350,000,000	$ 350,000,000	$ -	$ 350,000,000
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 350,000,000	$ 350,000,000	$ -	$ 350,000,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 350,000,000	$ 350,000,000	$ -	$ 350,000,000

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 350,000,000	$ 350,000,000	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 350,000,000	$ 350,000,000	$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

(4) Components of net periodic benefit cost - NONE

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations - No significant changes

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Total SSAP No. 97, Investments in Subsidiary, Controlled and Affiliated Entities, A Replacement of SSAP No. 88, and SSAP No. 48, Joint Ventures,
The Company is an investor in limited partnerships, a limited liability corporation, other BA assets. The Company has committed $39,500,000 and funded $20,815,376 to these investments.

(2) Detail of other contingent commitments
The Company has unfunded commitments of bonds for $34,347,473 and mortgages of $0.

NOTE 15 Leases - No significant changes

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk - No significant changes

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. (2) Servicing Assets and Servicing Liabilities - NONE

(4) (b) Securitizations, Asset-Based Financing Arrangements and Similar Transfers Accounted for as Sales - NONE

C. Wash Sales - NONE

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - No significant changes

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash & Cash equivalents	$ 43,778,891	$ -	$ -	$ 8,879,158	$ 52,658,049
Preferred stock	$ -	$ 1,460,800	$ -	$ -	$ 1,460,800
Bonds Industrial and Misc	$ -	$ 85,224	$ -	$ -	$ 85,224
Common Stock Industrial and Misc	$ -	$ 18,391,900	$ 210,000	$ -	$ 18,601,900
Equity call Options	$ -	$ 7,823,719	$ -	$ -	$ 7,823,719
Separate account assets	$ 298,868,940	$ -	$ -	$ -	$ 298,868,940
Other Invested Assets - limited partnerships	$ -	$ -	$ 31,478,303	$ -	$ 31,478,303
Other Invested Assets - Capital notes	$ -	$ 1,995,760	$ -	$ -	$ 1,995,760
Total assets at fair value/NAV	$ 342,647,831	$ 29,757,403	$ 31,688,303	$ 8,879,158	$ 412,972,695

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Total liabilities at fair value	$ -	$ -	$ -	$ -	$ -

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Common Stock Industrial and Misc	$ 210,000	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 210,000
Other Invested Assets	$ 28,065,551	$ -	$ -	$ -	$ 1,434,288	$ 2,158,746	$ -	$ (180,282)	$ -	$ 31,478,303
Total Assets	$ 28,275,551	$ -	$ -	$ -	$ 1,434,288	$ 2,158,746	$ -	$ (180,282)	$ -	$ 31,688,303

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
b. Liabilities										
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(3) Policies when Transfers Between Levels are Recognized - NONE

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
Included in various investment related line items in the statutory financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or for certain bonds and preferred stock when carried at the lower of cost or market.

Fair Value Hierarchy: Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. In determining fair value, the Company uses various methods including market, income and cost approaches. The market approach utilizes prices and other relevant information generated by market transactions involving identical or comparable assets and liabilities. The income approach uses discounted cash flows to determine fair value. When applying either approach, the Company maximizes the use of observable inputs and minimizes the use of unobservable inputs. Observable inputs reflect the assumptions market participants would use in valuing a financial instrument based on market data obtained from sources independent of the Company. Unobservable inputs reflect the Company's estimates about the assumptions market participants would use in valuing financial assets and financial liabilities based on the best information available in circumstances.

The Company is required to categorize its assets and liabilities that are carried at estimated fair value on the statutory statements of admitted assets, liabilities, and capital and surplus into a three level hierarchy based on the priority of the inputs to the valuation technique in accordance with SSAP No. 100R, Fair Value Measurements. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure estimated fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement. The levels of the fair value hierarchy are as follows:

- Level 1 – Fair value is based on unadjusted quoted prices for identical assets and liabilities in an active market at the measurement date. The types of assets and liabilities utilizing Level 1 valuations generally include cash and short-term investments, separate account assets and exchange traded derivatives.

- Level 2 – Fair value is based on significant inputs, other than quoted prices included in Level 1 that are observable in active markets or that are derived principally from or corroborated by observable market data through correlation or other means for identical or similar assets and liabilities. The types of assets and liabilities utilizing Level 2 valuations generally include U.S. government agency securities, municipal bonds, foreign government debt, certain corporate debt, asset-backed, mortgage-backed, unaffiliated surplus notes, capital notes, and private placement securities, derivatives, common stocks, securities lending reinvested collateral and cash equivalent securities.

- Level 3 – Fair value is based on unobservable inputs for the asset or liability for which there is little or no market activity at the measurement date. Unobservable inputs used in the valuation reflect management's best estimate about the assumptions market participants would use to price the asset or liability. The types of assets and liabilities utilizing Level 3 valuations generally include certain corporate debt, asset-backed or mortgage-backed securities, and derivative securities.

(5) Fair Value Disclosures - NONE

B. Fair Value Reporting under SSAP 100R and Other Accounting Pronouncements - NONE

NOTES TO FINANCIAL STATEMENTS

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 1,650,222,107	$ 1,845,659,146	$ 4,284,524	$ 1,556,155,299	$ 89,782,285	$ -	$ -
Cash & Cash equivalents	$ 52,658,049	$ 52,658,049	$ 43,778,891	$ -	$ -	$ 8,879,158	$ -
Common stock non-affilate	$ 18,601,900	$ 18,601,900	$ -	$ 18,391,900	$ 210,000	$ -	$ -
Preferred stock	$ 15,207,720	$ 16,460,800	$ -	$ 1,460,800	$ 13,746,920	$ -	$ -
Mortgage Loan	$ 461,752,563	$ 497,117,311	$ -	$ -	$ 461,752,563	$ -	$ -
Other Invested Assets - Surplus Notes	$ 22,229,200	$ 25,806,653	$ -	$ 22,229,200	$ -	$ -	$ -
Other Invested Assets - capital notes	$ 24,151,655	$ 24,533,260	$ -	$ 24,151,655	$ -	$ -	$ -
Other Invested Assets - limited partnerships	$ 31,478,303	$ 31,478,303	$ -	$ -	$ 31,478,303	$ -	$ -
Derivatives- call options	$ 7,823,719	$ 7,823,719	$ -	$ 7,823,719	$ -	$ -	$ -
Separate account assets	$ 298,868,940	$ 298,868,940	$ 298,868,940	$ -	$ -	$ -	$ -
Separate account liabilities	$ (298,868,940)	$ (298,868,940)	$ (298,868,940)	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value - NONE

E. NAV Practical Expedient Investments - NONE

NOTE 21 Other Items

C. Other Disclosures
In March of 2024, the NAIC adopted a new definition of a bond (i.e., investments that are eligible for reporting on Schedule D) in its principles-based bond definition project and introduced a new framework under Statutory Accounting Principles. The new bond definition is narrower than the previous guidance and is intended to capture the economic substance of the securities in a portfolio. A bond is defined as a security that represents a creditor relationship whereby there is a fixed schedule for one or more future payments, and which qualifies as either an issuer creditor obligation or asset-backed security. The new NAIC guidance was effective January 1, 2025.

(1) Aggregate Book Adjusted Carrying Value for all securities reclassified off Schedule D Part 1
The Company reclassified $37,406,900 in capital notes from Schedule D Part 1 to Schedule BA.

(2) Aggregate Book Adjusted Carrying Value after transition for all securities reclassified off Schedule D Part 1 that resulted with a change in measurement basis
The Company has $6,500,650 of capital notes with a NAIC rating of 3 which requires a measurement basis of lower of amortized cost or fair value.

(3) Aggregate surplus impact for securities reclassified off Schedule D Part 1
The Company had a $40,745 reduction in book adjusted carrying value of certain NAIC 3 capital notes being lower than amortized cost.

The Company did not elect to account for residuals using the practical expedient and instead will account for residuals using the Allowable Earned Yield method. Residuals are initially reported at cost, or allocated cost. Subsequent to the inital acquisition, residuals are reported at either the lower of amortized cost or fair value under the Allowable Earned Yield method. The Allowable Earned Yield is established at acquisition as the discount rate that equates the initial best estimate of the residual's cash flows to its acquisition cost. Interest income is recorded under the effective yield method using the Allowable Earned Yield, capped by the amount of cash distributiuons received. Residuals are assessed for other-than-temporary impairment (OTTI) on an ongoing basis, with required assessment any time that fair value is less than the reported value.

NOTE 22 Events Subsequent - NONE

NOTE 23 Reinsurance - No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act - NONE

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [ ] No [X]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year - Not Applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses
Reserves and Loss Adjustment Expenses as of December 31, 2024 were $87,543,256. As of June 30, 2025, $13,832,674 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $79,520,831. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

B. Information about Significant Changes in Methodologies and Assumptions - NONE

NOTE 26 Intercompany Pooling Arrangements - No significant changes

NOTE 27 Structured Settlements - No significant changes

NOTE 28 Health Care Receivables - No significant changes

NOTE 29 Participating Policies - No significant changes

NOTE 30 Premium Deficiency Reserves - No significant changes

NOTE 31 Reserves for Life Contracts and Annuity Contracts - No significant changes

NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics - No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics - No significant changes

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected - No significant changes

NOTE 35 Separate Accounts - No significant changes

NOTE 36 Loss/Claim Adjustment Expenses - No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2020

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/10/2022

6.4 By what department or departments?
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AuguStar Distributors, Inc.	Cincinnati, OH	NO	NO	NO	YES
The O.N. Equity Sales Company	Cincinnati, OH	NO	NO	NO	YES
Constellation Investments, Inc.	Cincinnati, OH	NO	NO	NO	YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 148,249,602

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [ ] No [X]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 0	$ 0
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] N/A [X]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 0

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

16.3 Total payable for securities lending reported on the liability page. $ 0

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? .... Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
US Bank NA	425 Walnut Street, Cincinnati, OH 45202
Federal Home Loan Bank of Cincinnati	221 E 4th ST #600, Cincinnati, OH 45202
Computershare Corporate Trust	1505 Energy Park Drive, St. Paul, MN 55108

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? .... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. This includes both primary and sub-advisors. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
Constellation Investments, Inc.	A

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? .... Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? .... Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	Constellation Investments, Inc.	549300L8TNFLUT2NRY25	Securities and Exchange Commission	DS

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? .... Yes [X] No [ ]

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? .... Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? .... Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? .... Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 85,589,577
	1.13 Commercial Mortgages	$ 411,527,734
	1.14 Total Mortgages in Good Standing	$ 497,117,311
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 0
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 0
	1.42 Residential Mortgages	$ 0
	1.43 Commercial Mortgages	$ 0
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 497,117,311
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	76.500 %
	2.2 A&H cost containment percent	0.300 %
	2.3 A&H expense percent excluding cost containment expenses	27.900 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

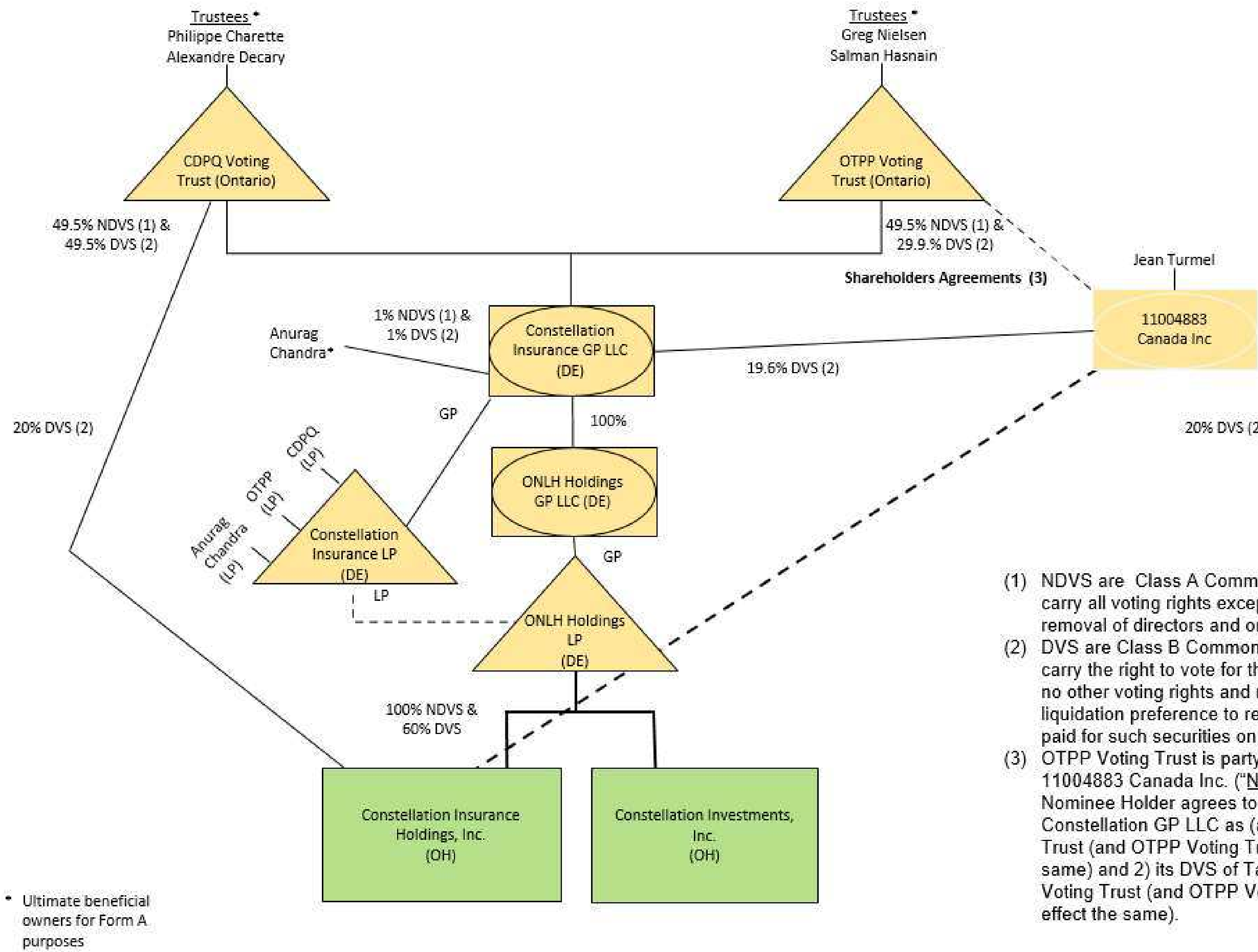
	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	2,104,157	120	398,747	0	2,503,024	0
2. Alaska AK	L	125,462	0	37,060	0	162,522	0
3. Arizona AZ	L	2,841,091	0	377,451	0	3,218,542	0
4. Arkansas AR	L	1,111,932	0	140,994	0	1,252,926	0
5. California CA	L	18,814,908	0	506,185	0	19,321,093	0
6. Colorado CO	L	4,323,108	0	527,123	0	4,850,231	0
7. Connecticut CT	L	2,058,912	0	161,127	0	2,220,039	0
8. Delaware DE	L	295,331	0	41,266	0	336,597	0
9. District of Columbia DC	L	191,094	0	43,287	0	234,381	0
10. Florida FL	L	16,002,235	0	2,453,584	0	18,455,819	0
11. Georgia GA	L	5,013,983	0	426,876	0	5,440,859	0
12. Hawaii HI	L	60,541	0	43,097	0	103,638	0
13. Idaho ID	L	1,514,536	0	102,762	0	1,617,298	0
14. Illinois IL	L	4,851,737	0	606,274	0	5,458,011	0
15. Indiana IN	L	1,959,948	0	238,898	0	2,198,846	0
16. Iowa IA	L	2,386,329	0	77,663	0	2,463,992	0
17. Kansas KS	L	7,382,755	0	261,369	0	7,644,124	0
18. Kentucky KY	L	1,936,167	0	201,772	0	2,137,939	0
19. Louisiana LA	L	1,975,765	0	313,065	0	2,288,830	0
20. Maine ME	L	462,340	0	76,229	0	538,569	0
21. Maryland MD	L	3,867,855	120	390,557	0	4,258,532	0
22. Massachusetts MA	L	3,530,931	0	401,165	0	3,932,096	0
23. Michigan MI	L	5,692,506	0	558,334	0	6,250,840	0
24. Minnesota MN	L	2,845,631	0	259,448	0	3,105,079	0
25. Mississippi MS	L	986,811	0	94,801	0	1,081,612	0
26. Missouri MO	L	2,546,520	0	359,118	0	2,905,638	0
27. Montana MT	L	1,223,179	0	71,440	0	1,294,619	0
28. Nebraska NE	L	1,764,823	0	127,963	0	1,892,786	0
29. Nevada NV	L	871,491	0	140,572	0	1,012,063	0
30. New Hampshire NH	L	906,778	0	114,213	0	1,020,991	0
31. New Jersey NJ	L	4,348,477	0	758,978	0	5,107,455	0
32. New Mexico NM	L	368,025	0	59,535	0	427,560	0
33. New York NY	N	375,469	0	268,002	0	643,471	0
34. North Carolina NC	L	4,884,183	2,330	1,145,774	0	6,032,287	0
35. North Dakota ND	L	449,631	0	33,450	0	483,081	0
36. Ohio OH	L	11,376,673	0	1,000,523	0	12,377,196	40,000,000
37. Oklahoma OK	L	1,854,792	0	271,919	0	2,126,711	0
38. Oregon OR	L	8,152,288	0	258,635	0	8,410,923	0
39. Pennsylvania PA	L	5,804,531	5,330	794,879	0	6,604,740	0
40. Rhode Island RI	L	1,050,644	0	74,539	0	1,125,183	0
41. South Carolina SC	L	2,110,895	0	318,961	0	2,429,856	0
42. South Dakota SD	L	175,738	0	70,166	0	245,904	0
43. Tennessee TN	L	6,912,101	0	1,129,683	0	8,041,784	0
44. Texas TX	L	15,088,750	0	1,566,721	0	16,655,471	0
45. Utah UT	L	3,219,770	0	317,106	0	3,536,876	0
46. Vermont VT	L	261,083	0	65,809	0	326,892	0
47. Virginia VA	L	4,082,182	100	464,898	0	4,547,180	0
48. Washington WA	L	2,929,988	0	411,705	0	3,341,693	0
49. West Virginia WV	L	505,547	0	110,665	0	616,212	0
50. Wisconsin WI	L	2,255,389	0	308,478	0	2,563,867	0
51. Wyoming WY	L	375,113	0	37,895	0	413,008	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	36,996	0	0	0	36,996	0
54. Puerto Rico PR	L	2,012,366	0	638,793	0	2,651,159	0
55. U.S. Virgin Islands VI	N	653	0	0	0	653	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	2,412	0	2,654	0	5,066	0
58. Aggregate Other Aliens OT	XXX	663	0	0	0	663	0
59. Subtotal	XXX	178,283,215	8,000	19,662,208	0	197,953,423	40,000,000
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	251,070	0	436,580	0	687,650	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	178,534,285	8,000	20,098,788	0	198,641,073	40,000,000
96. Plus Reinsurance Assumed	XXX	0	0	23,882	0	23,882	0
97 Totals (All Business)	XXX	178,534,285	8,000	20,122,670	0	198,664,955	40,000,000
98. Less Reinsurance Ceded	XXX	80,351,027	0	5,928,371	0	86,279,398	0
99. Totals (All Business) less Reinsurance Ceded	XXX	98,183,258	8,000	14,194,299	0	112,385,557	40,000,000
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	663	0	0	0	663	0
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	663	0	0	0	663	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 6

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Organizational Chart
(Slide 1 of 2)



(1) NDVS are Class A Common Units or Class A Common Stock that carry all voting rights except the right to vote for the election and removal of directors and ordinary economic rights.

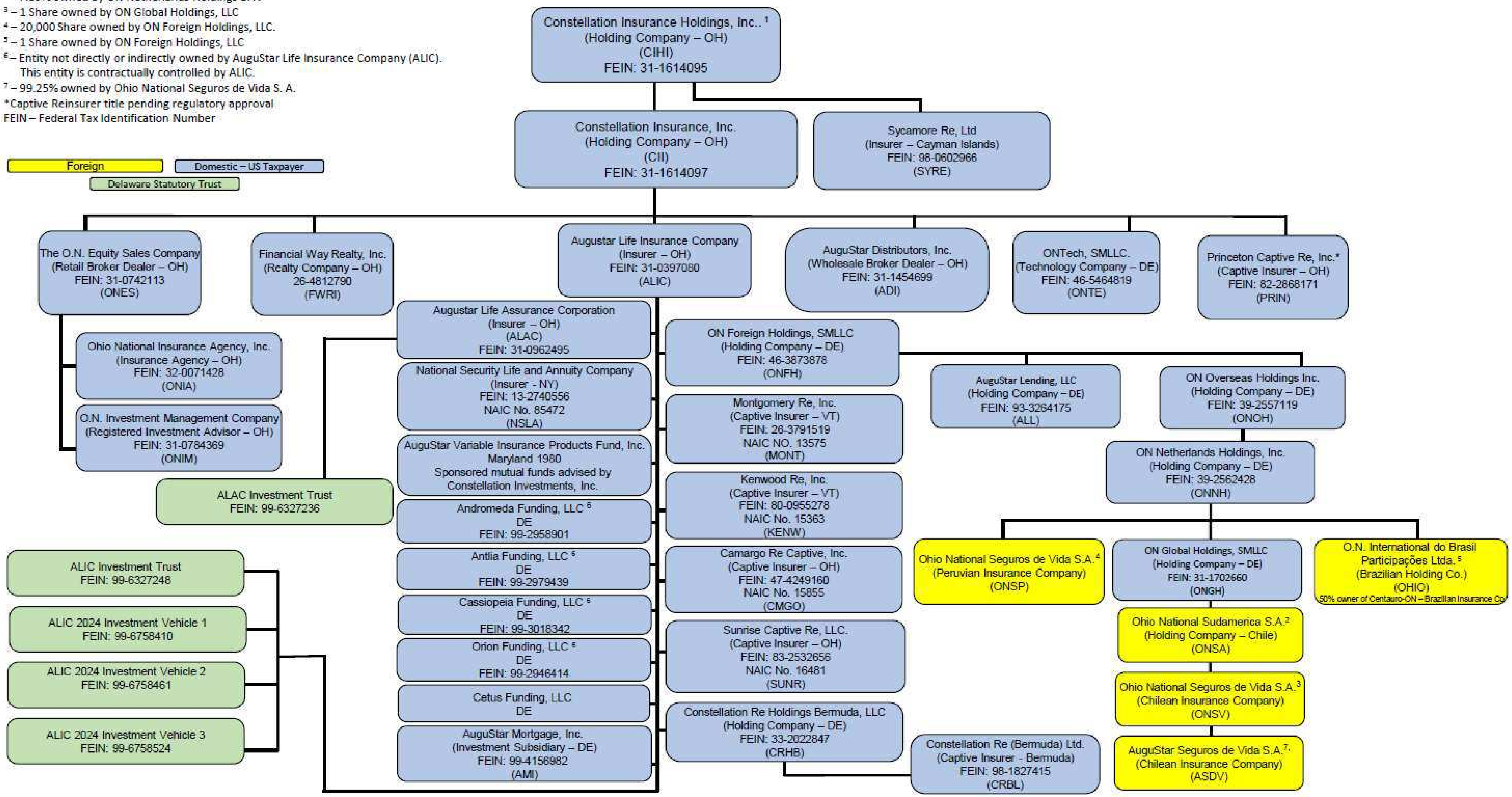
(2) DVS are Class B Common Units or Class B Common Stock that carry the right to vote for the election and removal of directors but no other voting rights and no economic rights (other than a liquidation preference to receive the nominal subscription price paid for such securities on a dissolution).

(3) OTPP Voting Trust is party to shareholders agreements with 11004883 Canada Inc. ("Nominee Holder") pursuant to which Nominee Holder agrees to vote and transfer 1) its DVS of Constellation GP LLC as (and only as) directed by OTPP Voting Trust (and OTPP Voting Trust has a power of attorney to effect the same) and 2) its DVS of Target as (and only as) directed by OTPP Voting Trust (and OTPP Voting Trust has a power of attorney to effect the same).

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

[1] – 100% of the non-director voting shares and 60% of the director voting shares of ONHI are owned by ONLH Holdings LP, a Delaware Limited Partnership
[2] – 7.89% owned by ON Netherlands Holdings B.V.
[3] – 1 Share owned by ON Global Holdings, LLC
[4] – 20,000 Share owned by ON Foreign Holdings, LLC.
[5] – 1 Share owned by ON Foreign Holdings, LLC
[6] – Entity not directly or indirectly owned by AuguStar Life Insurance Company (ALIC). This entity is contractually controlled by ALIC.
[7] – 99.25% owned by Ohio National Seguros de Vida S. A.
*Captive Reinsurer title pending regulatory approval
FEIN – Federal Tax Identification Number

Constellation Organizational Chart



STATEMENT AS OF JUNE 30, 2025 OF AUGUSTAR LIFE ASSURANCE CORPORATION

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	CAN	UIP		Other	0.000		NO	1
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ontario Teachers Pension Plan (OTPP) Voting Trust	CAN	UIP		Other	0.000		NO	1
0704	Constellation Insurance Holdings, Inc.	00000		0	0		11004883 Canada Inc.	CAN	UIP		Other	0.000		NO	2
0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	Ownership, Board of Directors, Management	49.500		NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	Ontario Teachers Pension Plan (OTPP) Voting Trust	Ownership, Board of Directors, Management	29.900		NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	11004883 Canada Inc.	Ownership, Board of Directors, Management	19.600		NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	Anurag Chandra (Member of Constellation Insurance GP, LLC)	Ownership, Board of Directors, Management	1.000		NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	DE	UIP	Constellation Insurance GP, LLC	Other	0.000	Constellation Insurance GP, LLC	NO	3
0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	DE	OTH	Anurag Chandra (Member of Constellation Insurance LP, LLC)	Other	0.000	Constellation Insurance GP, LLC	NO	4
0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	DE	OTH	Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	Other	0.000	Constellation Insurance GP, LLC	NO	4
0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	DE	OTH	Ontario Teachers Pension Plan (OTPP) Voting Trust	Other	0.000	Constellation Insurance GP, LLC	NO	4
0704	Constellation Insurance Holdings, Inc.	00000	86-3415002	0	0		ONLH Holdings GP, LLC	DE	UIP	Constellation Insurance GP, LLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	86-3415002	0	0		ONLH Holdings LP	DE	UIP	Constellation Insurance LP	Other	0.000	Constellation Insurance GP, LLC	NO	4
0704	Constellation Insurance Holdings, Inc.	00000	86-3415002	0	0		ONLH Holdings LP	DE	UIP	Constellation Insurance GP, LLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1454693	0	0		Constellation Investments, Inc.	OH	NIA	ONLH Holdings LP	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	YES	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1614095	0	0		Constellation Insurance Holdings, Inc.	OH	UIP	ONLH Holdings LP	Ownership, Board of Directors, Management	60.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1614095	0	0		Constellation Insurance Holdings, Inc.	OH	UIP	Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	Ownership, Board of Directors, Management	20.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1614095	0	0		Constellation Insurance Holdings, Inc.	OH	UIP	11004883 Canada Inc.	Ownership, Board of Directors, Management	20.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1614097	0	0		Constellation Insurance, Inc.	OH	UIP	Constellation Insurance Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	AA-0056843	0	0		Sycamore Re, Ltd.	CYM	IA	Constellation Insurance Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	46-5464819	0	0		ON Tech, SMLLC	DE	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	82-2868171	0	0		Princeton Captive Re, Inc.	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	26-4812790	0	0		Financial Way Realty, Inc.	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	46-3873878	0	0		Ohio National Foreign Holdings, SMLLC	DE	NIA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	93-3264175	0	0		AuguStar Lending, LLC	DE	NIA	Ohio National Foreign Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0704	Constellation Insurance Holdings, Inc.	00000	39-2557119	0	0		ON Overseas Holdings Inc.	DE	NIA	Ohio National Foreign Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	39-2562428	0	0		ON Netherlands Holdings Inc.	DE	NIA	ON Overseas Holdings Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Seguros de Vida S.A.	PER	IA	ON Netherlands Holdings Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1702660	0	0		ON Global Holdings, SMLLC	DE	NIA	ON Netherlands Holdings Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Sudamerica S.A.	CHL	NIA	ON Global Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Seguros de Vida S.A.	CHL	IA	Ohio National Sudamerica S.A.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		AuguStar Seguros de Vida S.A.	CHL	IA	Ohio National Seguros de Vida S.A.	Ownership, Board of Directors, Management	99.250	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		O.N. International do Brasil Participações Ltda.	BRA	IA	ON Netherlands Holdings Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	67172	31-0397080	0	0		AuguStar Life Insurance Company	OH	UDP	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	13575	26-3791519	0	0		Montgomery Re, Inc.	VT	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	15363	80-0955278	0	0		Kenwood Re, Inc	VT	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	15855	47-4249160	0	0		Camargo Re Captive, Inc.	OH	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	16481	83-2532656	0	0		Sunrise Captive Re, LLC	OH	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Constellation Re Holdings Bermuda, LLC	DE	NIA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Constellation Re (Bermuda) Ltd.	BMU	IA	Constellation Re Holdings Bermuda, LLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	89206	31-0962495	0	0		AuguStar Life Assurance Corporation	OH	RE	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-6327236	0	0		ALAC Investment Trust	DE	NIA	AuguStar Life Assurance Corporation	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	85472	13-2740556	0	0		National Security Life and Annuity Company	NY	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		AuguStar Variable Insurance Products Fund, Inc.	MD	NIA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-2958901	0	0		Andromeda Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Contractual Control	0.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-2979439	0	0		Antlia Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Contractual Control	0.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-3018342	0	0		Cassiopeia Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Contractual Control	0.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-2946414	0	0		Orion Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Contractual Control	0.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Cetus Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		ALIC Investment Trust	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0704	Constellation Insurance Holdings, Inc.	00000	99-6758410	0	0		ALIC 2024 Investment Vehicle 1	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-6758461	0	0		ALIC 2024 Investment Vehicle 2	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-6758524	0	0		ALIC 2024 Investment Vehicle 3	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-4156982	0	0		AuguStar Mortgage, Inc.	DE	NIA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1454699	0	0		AuguStar Distributors, Inc.	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	YES	0
0704	Constellation Insurance Holdings, Inc.	00000	31-0742113	0	0		The O.N. Equity Sales Company	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	YES	0
0704	Constellation Insurance Holdings, Inc.	00000	32-0071428	0	0		Ohio National Insurance Agency, Inc.	OH	NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-0784369	0	0		O.N. Investment Management Company	OH	NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0

Asterisk	Explanation
1	Voting Trust
2	Nominee Holder
3	General Partnership
4	Limited Partnership

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	NO

AUGUST FILING

9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	NO

Explanation:

1.

2.

3.

4.

5.

6.

8.

9.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	8 9 2 0 6 2 0 2 5 4 9 0 0 0 0 0 2
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	8 9 2 0 6 2 0 2 5 3 6 5 0 0 0 0 2
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	8 9 2 0 6 2 0 2 5 4 4 5 0 0 0 0 2
4.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	8 9 2 0 6 2 0 2 5 4 4 6 0 0 0 0 2
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	8 9 2 0 6 2 0 2 5 4 4 7 0 0 0 0 2
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	8 9 2 0 6 2 0 2 5 4 4 8 0 0 0 0 2
8.	Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]	8 9 2 0 6 2 0 2 5 7 0 0 0 0 0 0 2
9.	Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222]	8 9 2 0 6 2 0 2 5 2 2 2 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Administrative Charges	162,863	748,565	1,554,268
08.305. VUL Gain (Loss)	(22,718)	12,247	42,698
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	140,145	760,812	1,596,966

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	522,352,823	463,087,261
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	338,448	109,114,141
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	68
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	25,289,702	49,587,874
8.	Deduct amortization of premium and mortgage interest points and commitment fees	284,261	260,774
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	497,117,308	522,352,823
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	497,117,308	522,352,823
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	497,117,308	522,352,823

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	51,138,588	42,770,523
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	34,722,525	7,852,309
	2.2 Additional investment made after acquisition	7,340,668	18,058,675
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	42,761	3,853
5.	Unrealized valuation increase/(decrease)	1,952,792	2,223,997
6.	Total gain (loss) on disposals	(470,386)	0
7.	Deduct amounts received on disposals	12,850,775	19,746,442
8.	Deduct amortization of premium, depreciation and proportional amortization	57,960	24,327
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	81,818,213	51,138,588
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	81,818,213	51,138,588

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,995,863,259	2,080,844,971
2.	Cost of bonds and stocks acquired	43,091,903	85,811,553
3.	Accrual of discount	610,923	1,718,623
4.	Unrealized valuation increase/(decrease)	(91,040)	(196,428)
5.	Total gain (loss) on disposals	(122,568)	(209,985)
6.	Deduct consideration for bonds and stocks disposed of	158,030,334	170,483,378
7.	Deduct amortization of premium	854,741	1,754,324
8.	Total foreign exchange change in book/adjusted carrying value	550	(251)
9.	Deduct current year's other than temporary impairment recognized	23,937	76,568
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	277,840	209,046
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,880,721,855	1,995,863,259
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,880,721,855	1,995,863,259

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	764,183,751	3,047,267	13,958,766	1,652,609	764,183,751	754,924,861	0	774,898,675
2.	NAIC 2 (a)	730,875,747	7,433,509	21,021,815	(1,944,945)	730,875,747	715,342,496	0	777,747,324
3.	NAIC 3 (a)	20,356,015	0	1,325,624	(241)	20,356,015	19,030,150	0	27,471,287
4.	NAIC 4 (a)	6,655,351	0	4,042,865	(13,309)	6,655,351	2,599,177	0	6,708,621
5.	NAIC 5 (a)	3,523,699	0	0	22,749	3,523,699	3,546,448	0	3,501,667
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total ICO	1,525,594,563	10,480,776	40,349,070	(283,137)	1,525,594,563	1,495,443,132	0	1,590,327,574
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	292,956,138	8,668,750	30,696,890	(3,104,298)	292,956,138	267,823,700	0	294,006,734
9.	NAIC 2	74,429,013	1,035,952	632,099	3,255,506	74,429,013	78,088,372	0	74,095,354
10.	NAIC 3	3,156,755	1,200,000	101,355	2,442	3,156,755	4,257,842	0	2,128,256
11.	NAIC 4	0	0	0	0	0	0	0	99,074
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	48,942	0	3,444	605	48,942	46,103	0	51,761
14.	Total ABS	370,590,848	10,904,702	31,433,788	154,255	370,590,848	350,216,017	0	370,381,179
	PREFERRED STOCK								
15.	NAIC 1	15,000,000	0	0	0	15,000,000	15,000,000	0	15,000,000
16.	NAIC 2	1,512,000	0	0	(51,200)	1,512,000	1,460,800	0	1,552,800
17.	NAIC 3	0	0	0	0	0	0	0	0
18.	NAIC 4	0	0	0	0	0	0	0	0
19.	NAIC 5	0	0	0	0	0	0	0	0
20.	NAIC 6	0	0	0	0	0	0	0	0
21.	Total Preferred Stock	16,512,000	0	0	(51,200)	16,512,000	16,460,800	0	16,552,800
22.	Total ICO, ABS & Preferred Stock	1,912,697,411	21,385,478	71,782,858	(180,082)	1,912,697,411	1,862,119,949	0	1,977,261,553

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ ....0 ; NAIC 2 $ ....0 ; NAIC 3 $ ....0 NAIC 4 $ ....0 ; NAIC 5 $ ....0 ; NAIC 6 $................................0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of short-term investments acquired		
3. Accrual of discount		
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		

NONE

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	7,369,313
2.	Cost Paid/(Consideration Received) on additions	2,941,785
3.	Unrealized Valuation increase/(decrease)	30,464
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	1,883,297
6.	Considerations received/(paid) on terminations	4,401,140
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	7,823,719
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	7,823,719

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
	3.11 Section 1, Column 15, current year to date minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
	3.13 Section 1, Column 18, current year to date minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	7,823,719	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		7,823,719
4.	Part D, Section 1, Column 6	7,823,719	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	7,823,719	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		7,823,719
10.	Part D, Section 1, Column 9	7,823,719	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,275,124	0
2.	Cost of cash equivalents acquired	4,965,713	153,592,161
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	361,679	149,317,037
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,879,158	4,275,124
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	8,879,158	4,275,124

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location 2	Location 3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1025885	SHALIMAR	FL		01/30/2017	05/28/2025	2,350,988	0	0	0	0	0	0	2,274,398	2,274,398	0	0	0
1425704	CICERO	IL		09/25/2014	04/28/2025	1,349,839	0	0	0	0	0	0	1,312,979	1,312,979	0	0	0
1525696	BLOOMINGTON	IN		08/21/2014	04/03/2025	314,517	0	0	0	0	0	0	299,602	299,602	0	0	0
4425984	HOUSTON	TX		03/28/2018	05/13/2025	758,966	0	0	0	0	0	0	741,403	741,403	0	0	0
RES000000818	WELDON SPRING	MO		11/07/2024	05/14/2025	459,329	0	17,925	0	0	17,925	0	0	0	0	0	0
0199999. Mortgages closed by repayment						5,233,639	0	17,925	0	0	17,925	0	4,628,382	4,628,382	0	0	0
0125745	HOOVER	AL		03/26/2015		818,393	0	0	0	0	0	0	34,829	34,829	0	0	0
0125943	MOUNTAIN BROOK	AL		09/14/2017		1,769,951	0	0	0	0	0	0	26,138	26,138	0	0	0
0225839	TEMPE	AZ		07/06/2016		937,680	0	0	0	0	0	0	31,037	31,037	0	0	0
0325771	PHOENIX	AZ		06/30/2015		699,690	0	0	0	0	0	0	19,775	19,775	0	0	0
0325823	TEMPE	AZ		04/21/2016		2,585,911	0	0	0	0	0	0	27,685	27,685	0	0	0
0325824	PHOENIX	AZ		04/26/2016		536,966	0	0	0	0	0	0	9,287	9,287	0	0	0
0325830	TUCSON	AZ		05/26/2016		914,609	0	0	0	0	0	0	20,898	20,898	0	0	0
0325836	PHOENIX	AZ		06/20/2016		4,018,502	0	0	0	0	0	0	42,408	42,408	0	0	0
0325843	TUCSON	AZ		07/22/2016		1,081,476	0	0	0	0	0	0	11,465	11,465	0	0	0
0325904	TUCSON	AZ		05/01/2017		347,749	0	0	0	0	0	0	10,018	10,018	0	0	0
0325940	PHOENIX	AZ		09/12/2017		1,034,637	0	0	0	0	0	0	15,160	15,160	0	0	0
0325941	PHOENIX	AZ		09/12/2017		853,560	0	0	0	0	0	0	12,507	12,507	0	0	0
0325942	PHOENIX	AZ		09/12/2017		476,673	0	0	0	0	0	0	6,984	6,984	0	0	0
0325957	TUSCON	AZ		11/14/2017		1,001,482	0	0	0	0	0	0	15,366	15,366	0	0	0
0325964	COTTONWOOD	AZ		12/18/2017		2,792,941	0	0	0	0	0	0	68,278	68,278	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0326022	CHANDLER	AZ		08/22/2018		2,833,955	0	0	0	0	0	0	36,402	36,402	0	0	0
0326115	SCOTTSDALE	AZ		11/08/2019		3,738,810	0	0	0	0	0	0	31,334	31,334	0	0	0
0326130	TEMPE	AZ		02/19/2020		626,078	0	0	0	0	0	0	12,547	12,547	0	0	0
0326248	TUCSON	AZ		11/29/2021		1,025,486	0	0	0	0	0	0	15,578	15,578	0	0	0
0326274	SCOTTSDALE	AZ		03/08/2022		904,720	0	0	0	0	0	0	9,500	9,500	0	0	0
0326303	PLACENTIA	CA		07/13/2022		1,949,350	0	0	0	0	0	0	17,435	17,435	0	0	0
0326313	ORO VALLEY	AZ		09/28/2022		6,203,898	0	0	0	0	0	0	55,284	55,284	0	0	0
0425997	LITTLE ROCK	AR		05/11/2018		1,962,886	0	0	0	0	0	0	47,426	47,426	0	0	0
0426092	FAYETTEVILLE	AR		07/31/2019		1,102,803	0	0	0	0	0	0	23,244	23,244	0	0	0
0426098	RUSSELLVILLE	AR		07/31/2019		1,672,402	0	0	0	0	0	0	28,100	28,100	0	0	0
0426099	ROGERS	AR		07/31/2019		950,642	0	0	0	0	0	0	20,165	20,165	0	0	0
0426100	SPRINGDALE	AR		07/31/2019		1,695,978	0	0	0	0	0	0	34,779	34,779	0	0	0
0525522	DANA POINT	CA		08/19/2011		211,989	0	0	0	0	0	0	29,489	29,489	0	0	0
0525849	DEL MAR	CA		08/30/2016		1,669,398	0	0	0	0	0	0	26,122	26,122	0	0	0
0525863	LOS ANGELES	CA		11/01/2016		1,900,446	0	0	0	0	0	0	30,411	30,411	0	0	0
0525952	SAN YSIDRO	CA		10/27/2017		2,636,141	0	0	0	0	0	0	31,862	31,862	0	0	0
0526174	HAYWARD	CA		02/10/2021		4,597,777	0	0	0	0	0	0	29,638	29,638	0	0	0
0526244	MORENO VALLEY	CA		11/10/2021		2,086,555	0	0	0	0	0	0	45,245	45,245	0	0	0
0526292	MALIBU	CA		06/03/2022		7,067,682	0	0	0	0	0	0	47,765	47,765	0	0	0
0526359	SACRAMENTO	CA		05/01/2023		1,753,101	0	0	0	0	0	0	41,608	41,608	0	0	0
0526391	CERRITOS	CA		02/02/2024		3,949,188	0	0	0	0	0	0	17,751	17,751	0	0	0
0625761	GOLDEN	CO		05/22/2015		2,193,097	0	0	0	0	0	0	42,295	42,295	0	0	0
0625917	WESTMINISTER	CO		06/29/2017		802,821	0	0	0	0	0	0	10,766	10,766	0	0	0
0626026	FALCON	CO		09/11/2018		2,390,799	0	0	0	0	0	0	56,150	56,150	0	0	0
0826027	MIDDLETOWN	DE		09/11/2018		1,522,465	0	0	0	0	0	0	34,924	34,924	0	0	0
0926361	WASHINGTON	DC		05/30/2023		3,971,664	0	0	0	0	0	0	31,607	31,607	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		586,075	0	0	0	0	0	0	9,382	9,382	0	0	0
1025485	GROVELAND	FL		01/26/2011		788,006	0	0	0	0	0	0	42,848	42,848	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		219,861	0	0	0	0	0	0	35,877	35,877	0	0	0
1025515	KISSIMMEE	FL		07/07/2011		189,181	0	0	0	0	0	0	27,671	27,671	0	0	0
1025528	ORLANDO	FL		09/29/2011		163,194	0	0	0	0	0	0	22,680	22,680	0	0	0
1025581	MARIANNA	FL		10/26/2012		408,591	0	0	0	0	0	0	33,202	33,202	0	0	0
1025647	OCOEE	FL		08/29/2013		441,501	0	0	0	0	0	0	27,518	27,518	0	0	0
1025691	ORLANDO	FL		07/23/2014		824,571	0	0	0	0	0	0	14,961	14,961	0	0	0
1025695	NICEVILLE	FL		08/08/2014		673,414	0	0	0	0	0	0	9,598	9,598	0	0	0
1025698	OCALA	FL		09/03/2014		736,263	0	0	0	0	0	0	32,607	32,607	0	0	0
1025703	NAPLES	FL		09/19/2014		618,052	0	0	0	0	0	0	29,316	29,316	0	0	0
1025740	DORAL	FL		02/26/2015		1,224,816	0	0	0	0	0	0	24,449	24,449	0	0	0
1025784	CLEARWATER	FL		08/18/2015		1,600,793	0	0	0	0	0	0	29,854	29,854	0	0	0
1025817	NAPLES	FL		02/19/2016		3,736,611	0	0	0	0	0	0	52,089	52,089	0	0	0
1025819	PORT ST LUCIE	FL		03/14/2016		85,459	0	0	0	0	0	0	15,833	15,833	0	0	0
1025878	ORLANDO	FL		01/05/2017		2,819,850	0	0	0	0	0	0	43,369	43,369	0	0	0
1025885	SHALIMAR	FL		01/30/2017		2,350,988	0	0	0	0	0	0	30,801	30,801	0	0	0
1025931	TALLAHASSEE	FL		07/28/2017		1,280,678	0	0	0	0	0	0	35,478	35,478	0	0	0
1026111	DEERFIELD BEACH	FL		10/10/2019		4,025,960	0	0	0	0	0	0	49,525	49,525	0	0	0
1125905	SNELLVILLE	GA		05/01/2017		794,782	0	0	0	0	0	0	11,910	11,910	0	0	0
1126031	GAINESVILLE	GA		10/25/2018		1,015,288	0	0	0	0	0	0	36,693	36,693	0	0	0
1126042	MACON	GA		12/14/2018		2,042,782	0	0	0	0	0	0	25,295	25,295	0	0	0
1126082	SAVANNAH	GA		06/20/2019		1,364,314	0	0	0	0	0	0	28,898	28,898	0	0	0
1126103	BRUNSWICK	GA		09/06/2019		2,603,549	0	0	0	0	0	0	14,239	14,239	0	0	0
1126129	WOODSTOCK	GA		01/08/2020		3,350,151	0	0	0	0	0	0	103,266	103,266	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1126218	BRUNSWICK	GA		07/23/2021		1,772,777	0	0	0	0	0	0	9,279	9,279	0	0	0
1126381	NORCROSS	GA		09/05/2023		2,340,134	0	0	0	0	0	0	18,041	18,041	0	0	0
1126398	ATLANTA	GA		03/26/2024		2,040,293	0	0	0	0	0	0	9,658	9,658	0	0	0
1325938	IDAHO FALLS	ID		08/25/2017		1,473,950	0	0	0	0	0	0	40,578	40,578	0	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		915,511	0	0	0	0	0	0	20,334	20,334	0	0	0
1425631	FRANKLIN PARK	IL		06/20/2013		383,725	0	0	0	0	0	0	25,004	25,004	0	0	0
1425632	CHICAGO	IL		06/20/2013		383,725	0	0	0	0	0	0	25,004	25,004	0	0	0
1425650	LAKE ZURICH	IL		09/06/2013		418,720	0	0	0	0	0	0	23,581	23,581	0	0	0
1425704	CICERO	IL		09/25/2014		1,349,839	0	0	0	0	0	0	9,266	9,266	0	0	0
1425860	DEERFIELD	IL		09/29/2016		690,024	0	0	0	0	0	0	11,408	11,408	0	0	0
1425873	NORTHBROOK	IL		12/20/2016		1,702,488	0	0	0	0	0	0	17,089	17,089	0	0	0
1425946	BARRINGTON	IL		09/27/2017		629,386	0	0	0	0	0	0	9,178	9,178	0	0	0
1425953	HINSDALE	IL		10/30/2017		1,659,100	0	0	0	0	0	0	23,414	23,414	0	0	0
1426023	LOMBARD	IL		08/28/2018		2,007,333	0	0	0	0	0	0	25,787	25,787	0	0	0
1426217	BUFFALO GROVE	IL		07/22/2021		1,760,319	0	0	0	0	0	0	19,372	19,372	0	0	0
1426222	FAIRVIEW HEIGHTS	IL		08/03/2021		916,481	0	0	0	0	0	0	6,920	6,920	0	0	0
1525573	GRIFFITH	IN		09/11/2012		500,391	0	0	0	0	0	0	41,884	41,884	0	0	0
1525783	INDIANAPOLIS	IN		08/04/2015		1,925,596	0	0	0	0	0	0	34,835	34,835	0	0	0
1525807	FORT WAYNE	IN		12/22/2015		438,258	0	0	0	0	0	0	15,314	15,314	0	0	0
1526001	FISHERS	IN		06/15/2018		1,201,791	0	0	0	0	0	0	22,096	22,096	0	0	0
1526076	FISHERS	IN		05/28/2019		3,495,504	0	0	0	0	0	0	27,536	27,536	0	0	0
1526109	FISHERS	IN		09/30/2019		1,288,041	0	0	0	0	0	0	21,405	21,405	0	0	0
1526296	INDIANAPOLIS	IN		06/06/2022		2,570,268	0	0	0	0	0	0	25,346	25,346	0	0	0
1526298	NOBLESVILLE	IN		06/23/2022		751,987	0	0	0	0	0	0	7,016	7,016	0	0	0
1825646	LEXINGTON	KY		08/22/2013		299,489	0	0	0	0	0	0	41,861	41,861	0	0	0
1825780	LEXINGTON	KY		07/28/2015		1,147,222	0	0	0	0	0	0	21,557	21,557	0	0	0
1826193	BELLEVUE	KY		05/13/2021		633,882	0	0	0	0	0	0	7,352	7,352	0	0	0
1826210	BURLINGTON	KY		07/07/2021		1,054,800	0	0	0	0	0	0	11,712	11,712	0	0	0
1826213	LEXINGTON	KY		07/14/2021		1,236,933	0	0	0	0	0	0	9,182	9,182	0	0	0
1826310	LOUISVILLE	KY		08/30/2022		1,765,271	0	0	0	0	0	0	16,075	16,075	0	0	0
1826331	DRY RIDGE	KY		11/17/2022		1,022,968	0	0	0	0	0	0	14,310	14,310	0	0	0
2125749	DISTRICT HEIGHTS	MD		04/30/2015		1,149,942	0	0	0	0	0	0	22,446	22,446	0	0	0
2126003	ELKTON	MD		06/22/2018		1,621,895	0	0	0	0	0	0	26,646	26,646	0	0	0
2126046	CROFTON	MD		12/21/2018		1,206,307	0	0	0	0	0	0	14,732	14,732	0	0	0
2126053	SILVER SPRING	MD		02/21/2019		2,693,662	0	0	0	0	0	0	40,937	40,937	0	0	0
2126355	CLINTON	MD		04/21/2023		3,007,758	0	0	0	0	0	0	15,567	15,567	0	0	0
2225809	BRAINTREE	MA		12/29/2015		1,856,526	0	0	0	0	0	0	44,124	44,124	0	0	0
2226010	CAMBRIDGE	MA		07/13/2018		777,885	0	0	0	0	0	0	10,321	10,321	0	0	0
2325674	CLARKSTON	MI		01/28/2014		391,839	0	0	0	0	0	0	21,555	21,555	0	0	0
2325683	AUBURN HILLS	MI		04/17/2014		238,114	0	0	0	0	0	0	27,097	27,097	0	0	0
2325725	MADISON HEIGHTS	MI		12/17/2014		695,265	0	0	0	0	0	0	25,378	25,378	0	0	0
2325789	SHELBY TOWNSHIP	MI		09/09/2015		1,202,352	0	0	0	0	0	0	21,914	21,914	0	0	0
2325870	YPSILANTE	MI		12/12/2016		644,759	0	0	0	0	0	0	17,090	17,090	0	0	0
2325888	NOVI	MI		02/10/2017		466,877	0	0	0	0	0	0	50,408	50,408	0	0	0
2326085	ROCHESTER HILLS	MI		06/26/2019		4,125,903	0	0	0	0	0	0	99,542	99,542	0	0	0
2326408	DEARBORN	MI		05/24/2024		1,678,881	0	0	0	0	0	0	10,995	10,995	0	0	0
2425585	EDEN PRAIRIE	MN		11/29/2012		158,556	0	0	0	0	0	0	19,287	19,287	0	0	0
2425812	BUFFALO	MN		01/14/2016		1,527,822	0	0	0	0	0	0	26,865	26,865	0	0	0
2425962	ST. PAUL	MN		12/15/2017		441,282	0	0	0	0	0	0	34,095	34,095	0	0	0
2425966	WEST SAINT PAUL	MN		12/19/2017		825,993	0	0	0	0	0	0	7,466	7,466	0	0	0
2525738	RIDGELAND	MS		02/05/2015		227,129	0	0	0	0	0	0	24,460	24,460	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2625831	ST LOUIS	MO		05/27/2016		1,047,528	0	0	0	0	0	0	35,605	35,605	0	0	0
2626219	SAINT CHARLES	MO		07/23/2021		4,051,308	0	0	0	0	0	0	89,529	89,529	0	0	0
2826284	LAS VEGAS	NV		05/11/2022		4,656,925	0	0	0	0	0	0	90,081	90,081	0	0	0
3126236	BERNARDSVILLE	NJ		10/06/2021		837,039	0	0	0	0	0	0	14,175	14,175	0	0	0
3126346	FAIRFIELD	NJ		02/22/2023		2,628,487	0	0	0	0	0	0	14,018	14,018	0	0	0
3126347	FAIRFIELD	NJ		02/22/2023		1,333,567	0	0	0	0	0	0	7,113	7,113	0	0	0
3126348	FAIRFILED	NJ		02/22/2023		3,788,113	0	0	0	0	0	0	20,202	20,202	0	0	0
3126349	FAIRFIELD	NJ		02/22/2023		3,846,093	0	0	0	0	0	0	20,512	20,512	0	0	0
3126350	FAIRFIELD	NJ		02/22/2023		2,899,054	0	0	0	0	0	0	15,463	15,463	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		304,938	0	0	0	0	0	0	27,598	27,598	0	0	0
3225932	ALBUQUERQUE	NM		08/04/2017		1,334,294	0	0	0	0	0	0	31,551	31,551	0	0	0
3226008	PORTALES	NM		07/11/2018		909,445	0	0	0	0	0	0	19,815	19,815	0	0	0
3325853	DUNKIRK	NY		09/15/2016		960,672	0	0	0	0	0	0	16,049	16,049	0	0	0
3325974	MASSAPEQUA	NY		01/25/2018		1,024,835	0	0	0	0	0	0	52,202	52,202	0	0	0
3326015	PORT WASHINGTON	NY		07/31/2018		1,351,663	0	0	0	0	0	0	16,980	16,980	0	0	0
3326043	RONKONKOMA	NY		12/18/2018		484,367	0	0	0	0	0	0	10,730	10,730	0	0	0
3326089	FARMINGDALE	NY		07/30/2019		433,431	0	0	0	0	0	0	8,995	8,995	0	0	0
3326204	HUNTINGTON	NY		06/18/2021		1,857,671	0	0	0	0	0	0	20,691	20,691	0	0	0
3326240	BUFFALO	NY		10/21/2021		5,336,370	0	0	0	0	0	0	41,043	41,043	0	0	0
3326252	HAUPPAUGE	NY		12/08/2021		1,377,116	0	0	0	0	0	0	11,124	11,124	0	0	0
3326261	FARMINGDALE	NY		12/21/2021		1,219,667	0	0	0	0	0	0	20,926	20,926	0	0	0
3326267	SCHUYLERVILLE	NY		01/27/2022		710,494	0	0	0	0	0	0	20,566	20,566	0	0	0
3326269	LONG ISLAND CITY	NY		02/17/2022		3,719,185	0	0	0	0	0	0	27,234	27,234	0	0	0
3326302	FARMINGDALE	NY		07/01/2022		881,810	0	0	0	0	0	0	13,147	13,147	0	0	0
3425582	MONROE	NC		10/26/2012		508,982	0	0	0	0	0	0	41,526	41,526	0	0	0
3425753	GARNER	NC		05/01/2015		558,928	0	0	0	0	0	0	34,816	34,816	0	0	0
3425802	ASHEVILLE	NC		11/23/2015		1,284,727	0	0	0	0	0	0	30,405	30,405	0	0	0
3425806	DURHAM	NC		12/18/2015		700,465	0	0	0	0	0	0	25,645	25,645	0	0	0
3425846	ALBEMARLE	NC		08/11/2016		1,136,353	0	0	0	0	0	0	35,711	35,711	0	0	0
3425881	HUNTERSVILLE	NC		01/19/2017		748,117	0	0	0	0	0	0	13,368	13,368	0	0	0
3425911	WAXHAW	NC		06/07/2017		1,744,541	0	0	0	0	0	0	16,406	16,406	0	0	0
3426036	ASHEVILLE	NC		11/29/2018		1,516,853	0	0	0	0	0	0	33,749	33,749	0	0	0
3426104	CHARLOTTE	NC		09/13/2019		2,201,483	0	0	0	0	0	0	46,223	46,223	0	0	0
3426117	GREENSBORO	NC		11/20/2019		2,569,690	0	0	0	0	0	0	79,325	79,325	0	0	0
3426169	JACKSONVILLE	NC		12/23/2020		999,674	0	0	0	0	0	0	14,766	14,766	0	0	0
3426221	CHARLOTTE	NC		08/03/2021		1,603,863	0	0	0	0	0	0	12,108	12,108	0	0	0
3426257	MORGANTON	NC		12/16/2021		1,526,255	0	0	0	0	0	0	88,505	88,505	0	0	0
3625627	CENTERVILLE	OH		06/05/2013		599,047	0	0	0	0	0	0	39,326	39,326	0	0	0
3625645	CINCINNATI	OH		08/13/2013		721,251	0	0	0	0	0	0	43,277	43,277	0	0	0
3625827	LORAIN	OH		04/29/2016		659,209	0	0	0	0	0	0	22,675	22,675	0	0	0
3625923	COLUMBUS	OH		07/10/2017		1,488,393	0	0	0	0	0	0	21,503	21,503	0	0	0
3625936	NORTH ROYALTON	OH		08/24/2017		651,415	0	0	0	0	0	0	31,097	31,097	0	0	0
3625970	FAIRBORN	OH		12/21/2017		680,620	0	0	0	0	0	0	17,848	17,848	0	0	0
3625975	BEACHWOOD	OH		01/25/2018		1,131,135	0	0	0	0	0	0	29,020	29,020	0	0	0
3625982	OTTAWA	OH		03/14/2018		559,068	0	0	0	0	0	0	16,370	16,370	0	0	0
3626005	YOUNGSTOWN	OH		06/26/2018		642,833	0	0	0	0	0	0	15,354	15,354	0	0	0
3626030	GARFIELD HEIGHTS	OH		10/05/2018		1,120,244	0	0	0	0	0	0	25,588	25,588	0	0	0
3626057	CINCINNATI	OH		03/11/2019		850,740	0	0	0	0	0	0	12,815	12,815	0	0	0
3626065	MASON	OH		04/15/2019		1,486,215	0	0	0	0	0	0	60,224	60,224	0	0	0
3626072	BROOK PARK	OH		04/30/2019		1,487,223	0	0	0	0	0	0	31,828	31,828	0	0	0
3626074	STREETSBORO	OH		05/02/2019		2,574,975	0	0	0	0	0	0	37,100	37,100	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3626206	CARROLLTON	OH		06/29/2021		1,688,093	0	0	0	0	0	0	43,078	43,078	0	0	0
3626216	CAMBRIDGE	OH		07/15/2021		1,144,292	0	0	0	0	0	0	28,635	28,635	0	0	0
3626220	CINCINNATI	OH		07/30/2021		4,131,195	0	0	0	0	0	0	54,002	54,002	0	0	0
3626264	CENTERVILLE	OH		07/01/2023		8,365,719	0	0	0	0	0	0	92,318	92,318	0	0	0
3626268	GROVE CITY	OH		01/31/2022		1,274,167	0	0	0	0	0	0	21,224	21,224	0	0	0
3626277	WASHINGTON TOWNSHIP	OH		03/30/2022		1,502,835	0	0	0	0	0	0	15,688	15,688	0	0	0
3626278	ANDERSON TOWNSHIP	OH		03/30/2022		2,218,386	0	0	0	0	0	0	29,432	29,432	0	0	0
3626329	CINCINNATI	OH		11/17/2022		973,179	0	0	0	0	0	0	13,613	13,613	0	0	0
3626330	MILFORD	OH		11/17/2022		1,782,083	0	0	0	0	0	0	15,754	15,754	0	0	0
3626332	WEST CHESTER	OH		12/05/2022		1,184,370	0	0	0	0	0	0	9,269	9,269	0	0	0
3626333	CINCINNATI	OH		12/14/2022		2,408,677	0	0	0	0	0	0	12,847	12,847	0	0	0
3626353	MASON	OH		04/06/2023		1,658,748	0	0	0	0	0	0	39,057	39,057	0	0	0
3626387	CINCINNATI	OH		11/01/2023		460,106	0	0	0	0	0	0	9,768	9,768	0	0	0
3626411	WESTLAKE	OH		07/25/2024		3,780,832	0	0	0	0	0	0	14,923	14,923	0	0	0
3725944	TULSA	OK		09/15/2017		486,518	0	0	0	0	0	0	41,190	41,190	0	0	0
3825553	PORTLAND	OR		05/07/2012		412,449	0	0	0	0	0	0	16,454	16,454	0	0	0
3825732	SPRINGFIELD	OR		12/29/2014		1,441,192	0	0	0	0	0	0	28,802	28,802	0	0	0
3925244	CASTLE SHANNON	PA		06/15/2006		84,975	0	0	0	0	0	0	13,111	13,111	0	0	0
3926281	BRISTOL	PA		04/18/2022		3,870,711	0	0	0	0	0	0	115,802	115,802	0	0	0
4125536	FORT MILL	SC		10/31/2011		231,160	0	0	0	0	0	0	29,220	29,220	0	0	0
4125898	CHARLESTON	SC		03/30/2017		2,099,752	0	0	0	0	0	0	23,745	23,745	0	0	0
4125918	CONWAY	SC		06/28/2017		1,820,888	0	0	0	0	0	0	27,373	27,373	0	0	0
4225864	BELLE FOURCHE	SD		11/08/2016		1,397,171	0	0	0	0	0	0	22,619	22,619	0	0	0
4325727	LAKELAND	TN		12/19/2014		638,579	0	0	0	0	0	0	28,600	28,600	0	0	0
4326034	CHATTANOOGA	TN		11/27/2018		916,428	0	0	0	0	0	0	11,489	11,489	0	0	0
4326055	CHATTANOOGA	TN		02/27/2019		2,066,896	0	0	0	0	0	0	16,817	16,817	0	0	0
4326063	CORDOVA	TN		03/29/2019		1,136,324	0	0	0	0	0	0	24,407	24,407	0	0	0
4326378	CHATTANOOGA	TN		09/05/2023		1,701,911	0	0	0	0	0	0	13,121	13,121	0	0	0
4326379	CHATTANOOGA	TN		09/05/2023		2,485,174	0	0	0	0	0	0	19,161	19,161	0	0	0
4326382	OOLTHEWAH	TN		09/05/2023		1,237,752	0	0	0	0	0	0	9,543	9,543	0	0	0
4326403	CHATTANOOGA	TN		04/29/2024		1,083,948	0	0	0	0	0	0	7,181	7,181	0	0	0
4425228	TEMPLE	TX		04/06/2006		200,154	0	0	0	0	0	0	34,604	34,604	0	0	0
4425554	PORTLAND	TX		05/14/2012		384,139	0	0	0	0	0	0	36,855	36,855	0	0	0
4425571	EL PASO	TX		08/28/2012		519,818	0	0	0	0	0	0	24,641	24,641	0	0	0
4425715	EL PASO	TX		10/30/2014		600,092	0	0	0	0	0	0	16,675	16,675	0	0	0
4425724	FREDERICKSBURG	TX		12/16/2014		408,673	0	0	0	0	0	0	31,562	31,562	0	0	0
4425741	NORTH RICHLAND HILLS	TX		03/13/2015		1,401,662	0	0	0	0	0	0	26,371	26,371	0	0	0
4425774	RED OAK	TX		07/10/2015		971,956	0	0	0	0	0	0	11,780	11,780	0	0	0
4425879	SAN ANTONIO	TX		01/11/2017		1,499,501	0	0	0	0	0	0	23,440	23,440	0	0	0
4425891	EL PASO	TX		03/06/2017		425,839	0	0	0	0	0	0	12,581	12,581	0	0	0
4425903	VICTORIA	TX		04/27/2017		1,191,070	0	0	0	0	0	0	22,405	22,405	0	0	0
4425907	SAN ANTONIO	TX		05/12/2017		567,591	0	0	0	0	0	0	16,131	16,131	0	0	0
4425914	HORIZON CITY	TX		06/21/2017		1,477,199	0	0	0	0	0	0	30,160	30,160	0	0	0
4425928	EL PASO	TX		07/18/2017		3,517,106	0	0	0	0	0	0	93,815	93,815	0	0	0
4425945	PFLUGERVILLE	TX		09/20/2017		2,218,964	0	0	0	0	0	0	32,442	32,442	0	0	0
4425981	EL PASO	TX		03/09/2018		3,121,550	0	0	0	0	0	0	42,365	42,365	0	0	0
4425984	HOUSTON	TX		03/28/2018		758,966	0	0	0	0	0	0	7,064	7,064	0	0	0
4426060	MCALLEN	TX		03/26/2019		1,652,959	0	0	0	0	0	0	35,751	35,751	0	0	0
4426061	SWEETWATER	TX		03/27/2019		2,206,968	0	0	0	0	0	0	27,681	27,681	0	0	0
4426087	NEW BRAUNFELS	TX		07/15/2019		982,126	0	0	0	0	0	0	18,868	18,868	0	0	0
4426106	HOUSTON	TX		09/19/2019		1,089,613	0	0	0	0	0	0	135,313	135,313	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4426110	FORT WORTH	TX		10/10/2019		2,684,792	0	0	0	0	0	0	56,000	56,000	0	0	0
4426194	VICTORIA	TX		05/14/2021		3,550,254	0	0	0	0	0	0	34,580	34,580	0	0	0
4426214	SAN ANTONIO	TX		07/15/2021		2,111,577	0	0	0	0	0	0	71,412	71,412	0	0	0
4426251	SAN ANGELO	TX		12/06/2021		1,785,261	0	0	0	0	0	0	19,572	19,572	0	0	0
4426262	EAGLE PASS	TX		12/22/2021		2,133,839	0	0	0	0	0	0	44,826	44,826	0	0	0
4426290	HOUSTON	TX		05/27/2022		897,396	0	0	0	0	0	0	17,371	17,371	0	0	0
4426301	EL PASO	TX		06/28/2022		942,954	0	0	0	0	0	0	6,311	6,311	0	0	0
4426308	CEDAR PARK	TX		08/23/2022		5,484,326	0	0	0	0	0	0	49,641	49,641	0	0	0
4426327	SAN ANTONIO	TX		11/10/2022		4,716,509	0	0	0	0	0	0	27,291	27,291	0	0	0
4426328	ARLINGTON	VA		11/16/2022		4,798,102	0	0	0	0	0	0	27,139	27,139	0	0	0
4426334	EL PASO	TX		12/20/2022		1,251,891	0	0	0	0	0	0	6,760	6,760	0	0	0
4426393	LEANDER	TX		02/12/2024		1,259,784	0	0	0	0	0	0	14,046	14,046	0	0	0
4426410	SAN ANTONIO	TX		06/25/2024		1,980,731	0	0	0	0	0	0	12,046	12,046	0	0	0
4525637	SALT LAKE CITY	UT		06/27/2013		383,725	0	0	0	0	0	0	25,004	25,004	0	0	0
4526025	SALT LAKE CITY	UT		09/04/2018		1,781,685	0	0	0	0	0	0	22,568	22,568	0	0	0
4526136	OREM	UT		03/30/2020		1,928,984	0	0	0	0	0	0	16,048	16,048	0	0	0
4526345	MURRAY	UT		02/08/2023		1,353,388	0	0	0	0	0	0	7,146	7,146	0	0	0
4720658	GLEN ALLEN	VA		03/13/2019		2,725,699	0	0	0	0	0	0	21,771	21,771	0	0	0
4725546	ROANOKE	VA		02/27/2012		702,230	0	0	0	0	0	0	29,375	29,375	0	0	0
4725720	MIDLOTHIAN	VA		12/03/2014		648,263	0	0	0	0	0	0	12,843	12,843	0	0	0
4725721	YORKTOWN	VA		12/10/2014		504,676	0	0	0	0	0	0	22,603	22,603	0	0	0
4725983	VIRGINIA BEACH	VA		03/16/2018		1,362,157	0	0	0	0	0	0	34,535	34,535	0	0	0
4726029	FARMVILLE	VA		09/27/2018		4,935,140	0	0	0	0	0	0	63,096	63,096	0	0	0
4726162	STERLING	VA		11/12/2020		2,261,424	0	0	0	0	0	0	26,443	26,443	0	0	0
4726180	WINCHESTER	VA		03/25/2021		3,635,969	0	0	0	0	0	0	66,984	66,984	0	0	0
4726196	PORTSMOUTH	VA		05/19/2021		2,968,149	0	0	0	0	0	0	33,297	33,297	0	0	0
4726412	ANNANDALE	VA		07/25/2024		2,984,516	0	0	0	0	0	0	12,046	12,046	0	0	0
4825759	RICHLAND	WA		05/21/2015		2,754,721	0	0	0	0	0	0	49,921	49,921	0	0	0
4825775	SILVERDALE	WA		07/13/2015		1,912,572	0	0	0	0	0	0	35,924	35,924	0	0	0
4825838	AUBURN	WA		06/29/2016		1,228,170	0	0	0	0	0	0	13,218	13,218	0	0	0
4825861	TACOMA	WA		10/04/2016		495,289	0	0	0	0	0	0	15,785	15,785	0	0	0
4825916	BELLINGHAM	WA		06/28/2017		2,261,160	0	0	0	0	0	0	33,876	33,876	0	0	0
4826050	BURIEN	WA		02/15/2019		1,405,924	0	0	0	0	0	0	30,352	30,352	0	0	0
4826230	SEATTLE	WA		08/26/2021		3,106,968	0	0	0	0	0	0	24,160	24,160	0	0	0
4826369	SEATTLE	WA		07/12/2023		2,258,291	0	0	0	0	0	0	8,279	8,279	0	0	0
5025890	BURLINGTON	WI		03/03/2017		340,956	0	0	0	0	0	0	18,084	18,084	0	0	0
5026067	ARCADIA	WI		04/17/2019		561,449	0	0	0	0	0	0	13,303	13,303	0	0	0
5026339	MILWAUKEE	WI		01/31/2023		3,844,913	0	0	0	0	0	0	51,778	51,778	0	0	0
5026340	MILWAUKEE	WI		01/31/2023		4,119,538	0	0	0	0	0	0	55,478	55,478	0	0	0
5026342	MILWAUKEE	WI		01/31/2023		5,721,599	0	0	0	0	0	0	77,050	77,050	0	0	0
RES000000064	COLUMBIA	SC		04/02/2024		222,530	0	0	0	0	0	0	645	645	0	0	0
RES000000073	NORTH STONINGTON	CT		03/26/2024		263,336	0	0	0	0	0	0	650	650	0	0	0
RES000000077	VASS	NC		03/28/2024		167,291	0	0	0	0	0	0	472	472	0	0	0
RES000000078	SIMPSONVILLE	SC		01/31/2025		116,958	0	0	0	0	0	0	220	220	0	0	0
RES000000079	LAKELAND	FL		03/28/2024		331,277	0	0	0	0	0	0	842	842	0	0	0
RES000000080	GAINESVILLE	FL		03/26/2024		128,729	0	0	0	0	0	0	264	264	0	0	0
RES000000081	ROCKFORD	IL		03/27/2024		100,283	0	0	0	0	0	0	218	218	0	0	0
RES000000082	PATERSON	NJ		03/28/2024		502,650	0	0	0	0	0	0	781	781	0	0	0
RES000000083	MANTECA	CA		03/19/2024		514,962	0	0	0	0	0	0	678	678	0	0	0
RES000000084	YOUNGSVILLE	NC		03/28/2024		305,949	0	0	0	0	0	0	1,043	1,043	0	0	0
RES000000085	SUMMERVILLE	SC		03/27/2024		354,344	0	0	0	0	0	0	1,215	1,215	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000000123	LAKE HARMONY	PA		04/05/2024		238,065	0	0	0	0	0	0	542	542	0	0	0
RES000000124	CANTON	MS		01/31/2025		311,842	0	0	0	0	0	0	535	535	0	0	0
RES000000125	WAIKOLOA	HI		04/11/2024		717,418	0	0	0	0	0	0	1,723	1,723	0	0	0
RES000000126	DOVER	DE		03/25/2024		152,505	0	0	0	0	0	0	406	406	0	0	0
RES000000127	OAKLAND	MD		03/19/2024		664,050	0	0	0	0	0	0	1,806	1,806	0	0	0
RES000000142	PELHAM	GA		01/31/2025		142,715	0	0	0	0	0	0	179	179	0	0	0
RES000000174	DEER PARK	TX		04/25/2024		165,195	0	0	0	0	0	0	344	344	0	0	0
RES000000175	DALLAS	TX		04/23/2024		274,542	0	0	0	0	0	0	1,289	1,289	0	0	0
RES000000176	SANTA MARIA	CA		04/23/2024		453,019	0	0	0	0	0	0	994	994	0	0	0
RES000000177	HUBERTUS	WI		04/24/2024		281,102	0	0	0	0	0	0	548	548	0	0	0
RES000000178	LEXINGTON	SC		04/26/2024		293,819	0	0	0	0	0	0	605	605	0	0	0
RES000000190	WALLIS	TX		04/30/2024		126,221	0	0	0	0	0	0	266	266	0	0	0
RES000000191	DENVER	CO		04/19/2024		453,658	0	0	0	0	0	0	1,054	1,054	0	0	0
RES000000199	MENOMONEE FALLS	WI		05/06/2024		151,936	0	0	0	0	0	0	371	371	0	0	0
RES000000200	MYRTLE BEACH	SC		05/09/2024		164,306	0	0	0	0	0	0	314	314	0	0	0
RES000000201	CHARLESTON	SC		04/29/2024		1,317,433	0	0	0	0	0	0	4,473	4,473	0	0	0
RES000000202	DEERFIELD BEACH	FL		05/10/2024		167,295	0	0	0	0	0	0	323	323	0	0	0
RES000000389	FORNEY	TX		08/30/2024		261,110	0	453	0	0	453	0	590	590	0	0	0
RES000000447	LONG BEACH	CA		09/10/2024		667,779	0	1,163	0	0	1,163	0	1,530	1,530	0	0	0
RES000000448	RICHARDSON	TX		09/11/2024		257,156	0	1,029	0	0	1,029	0	224	224	0	0	0
RES000000452	NORTH MIAMI	FL		09/17/2024		151,076	0	208	0	0	208	0	1,132	1,132	0	0	0
RES000000541	HIALEAH	FL		09/19/2024		272,452	0	263	0	0	263	0	606	606	0	0	0
RES000000543	SAN ANTONIO	TX		09/23/2024		249,915	0	44	0	0	44	0	725	725	0	0	0
RES000000545	SPRINGTOWN	TX		09/23/2024		118,009	0	205	0	0	205	0	261	261	0	0	0
RES000000546	MORRIS	CT		09/18/2024		423,250	0	739	0	0	739	0	906	906	0	0	0
RES000000548	OAKLAND PARK	FL		09/19/2024		396,708	0	793	0	0	793	0	826	826	0	0	0
RES000000551	SPRING HILL	FL		09/19/2024		103,761	0	160	0	0	160	0	259	259	0	0	0
RES000000553	NEW PORT RICHEY	FL		08/26/2024		192,949	0	292	0	0	292	0	341	341	0	0	0
RES000000554	SAN ANTONIO	TX		09/13/2024		153,643	0	137	0	0	137	0	328	328	0	0	0
RES000000555	KILEEN	TX		09/23/2024		131,641	0	80	0	0	80	0	296	296	0	0	0
RES000000556	RIVIERA BEACH	FL		09/23/2024		1,172,259	0	403	0	0	403	0	2,334	2,334	0	0	0
RES000000558	MARATHON	FL		09/23/2024		949,444	0	2,002	0	0	2,002	0	2,219	2,219	0	0	0
RES000000559	FROSTBURG	MD		09/20/2024		124,673	0	56	0	0	56	0	249	249	0	0	0
RES000000560	KING CITY	CA		01/31/2025		358,390	0	407	0	0	407	0	930	930	0	0	0
RES000000561	LA MESA	CA		09/24/2024		1,182,649	0	1,542	0	0	1,542	0	3,275	3,275	0	0	0
RES000000563	EAGAN	MN		09/25/2024		305,011	0	412	0	0	412	0	706	706	0	0	0
RES000000564	LEHIGH ACRES	FL		09/26/2024		278,689	0	1,019	0	0	1,019	0	530	530	0	0	0
RES000000565	LAS VEGAS	NV		09/27/2024		102,166	0	73	0	0	73	0	253	253	0	0	0
RES000000566	MINOOKA	IL		01/31/2025		102,782	0	137	0	0	137	0	267	267	0	0	0
RES000000567	NAPLES	FL		01/31/2025		469,365	0	803	0	0	803	0	1,147	1,147	0	0	0
RES000000568	SARASOTA	FL		01/31/2025		108,210	0	132	0	0	132	0	440	440	0	0	0
RES000000569	DES PLAINES	IL		09/26/2024		386,661	0	438	0	0	438	0	894	894	0	0	0
RES000000570	JOHNSON CITY	TN		09/27/2024		313,499	0	373	0	0	373	0	630	630	0	0	0
RES000000571	LAREDO	TX		09/30/2024		155,167	0	47	0	0	47	0	460	460	0	0	0
RES000000572	LITTLE RIVER	SC		09/26/2024		220,798	0	211	0	0	211	0	711	711	0	0	0
RES000000573	ENGLEWOOD	NJ		09/30/2024		496,277	0	867	0	0	867	0	1,120	1,120	0	0	0
RES000000574	HILLSBORO BEACH	FL		01/31/2025		143,883	0	136	0	0	136	0	363	363	0	0	0
RES000000575	ALHAMBRA	CA		09/24/2024		781,179	0	1,729	0	0	1,729	0	1,582	1,582	0	0	0
RES000000576	CHARLOTTE	NC		09/19/2024		208,339	0	394	0	0	394	0	437	437	0	0	0
RES000000577	WEST PALM BEACH	FL		09/24/2024		667,527	0	1,124	0	0	1,124	0	2,134	2,134	0	0	0
RES000000578	TALLAHASSEE	FL		09/18/2024		151,820	0	223	0	0	223	0	329	329	0	0	0

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	Location						Change in Book Value/Recorded Investment										
1 Loan Number	2 City	3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
RES000000597	PERRIS	CA		08/27/2024		504,506	0	590	0	0	590	0	1,337	1,337	0	0	0
RES000000598	LONG BEACH	CA		08/25/2024		1,106,542	0	518	0	0	518	0	3,636	3,636	0	0	0
RES000000599	POTOMAC	MD		09/26/2024		555,456	0	800	0	0	800	0	3,483	3,483	0	0	0
RES000000600	CHATTANOOGA	TN		09/30/2024		153,018	0	38	0	0	38	0	466	466	0	0	0
RES000000601	LOS ANGELES	CA		09/25/2024		957,169	0	2,175	0	0	2,175	0	5,517	5,517	0	0	0
RES000000602	CHESTERFIELD	VA		10/03/2024		183,784	0	166	0	0	166	0	484	484	0	0	0
RES000000603	BEVERLY	NJ		10/04/2024		181,755	0	224	0	0	224	0	441	441	0	0	0
RES000000604	FRESNO	CA		10/03/2024		164,622	0	192	0	0	192	0	423	423	0	0	0
RES000000605	SEGUIN	TX		10/04/2024		665,062	0	886	0	0	886	0	1,671	1,671	0	0	0
RES000000606	DAVIE	FL		10/01/2024		204,913	0	277	0	0	277	0	1,270	1,270	0	0	0
RES000000607	WINTERVILLE	NC		09/20/2024		99,625	0	122	0	0	122	0	230	230	0	0	0
RES000000608	CLOVIS	CA		09/12/2024		372,505	0	223	0	0	223	0	845	845	0	0	0
RES000000609	NORTH MYRTLE BEACH	SC		09/27/2024		1,268,117	0	3,361	0	0	3,361	0	2,872	2,872	0	0	0
RES000000610	LAWRENCEVILLE	GA		09/26/2024		258,796	0	269	0	0	269	0	683	683	0	0	0
RES000000611	NEWPORT	NC		10/04/2024		166,910	0	342	0	0	342	0	404	404	0	0	0
RES000000639	ARRINGTON	TN		10/08/2024		740,702	0	906	0	0	906	0	7,796	7,796	0	0	0
RES000000640	HOUSTON	TX		10/10/2024		182,631	0	367	0	0	367	0	296	296	0	0	0
RES000000641	CHICAGO	IL		10/10/2024		174,787	0	268	0	0	268	0	417	417	0	0	0
RES000000642	FRISCO	TX		10/09/2024		226,653	0	403	0	0	403	0	542	542	0	0	0
RES000000643	PHILADELPHIA	PA		10/07/2024		203,064	0	239	0	0	239	0	457	457	0	0	0
RES000000644	TWENTYNINE PALMS	CA		10/03/2024		154,086	0	142	0	0	142	0	406	406	0	0	0
RES000000645	PALMDALE	CA		10/07/2024		360,140	0	488	0	0	488	0	633	633	0	0	0
RES000000646	SANTA FE	NM		10/11/2024		338,522	0	163	0	0	163	0	837	837	0	0	0
RES000000647	LAKEWOOD	CO		10/10/2024		463,795	0	904	0	0	904	0	1,195	1,195	0	0	0
RES000000648	GOODYEAR	AZ		10/07/2024		350,162	0	686	0	0	686	0	741	741	0	0	0
RES000000700	KIHEI	HI		10/16/2024		1,084,078	0	1,829	0	0	1,829	0	2,528	2,528	0	0	0
RES000000701	RICHMOND HILL	GA		01/31/2025		363,870	0	369	0	0	369	0	938	938	0	0	0
RES000000702	CHARLOTTESVILLE	VA		01/31/2025		356,573	0	848	0	0	848	0	725	725	0	0	0
RES000000703	BOERNE	TX		01/31/2025		253,121	0	342	0	0	342	0	574	574	0	0	0
RES000000704	NAPLES	FL		10/07/2024		1,439,017	0	2,283	0	0	2,283	0	6,314	6,314	0	0	0
RES000000705	ORLANDO	FL		10/16/2024		1,028,317	0	967	0	0	967	0	2,611	2,611	0	0	0
RES000000706	GROVE CITY	OH		01/31/2025		297,793	0	213	0	0	213	0	700	700	0	0	0
RES000000707	LOGANVILLE	GA		01/31/2025		240,305	0	178	0	0	178	0	912	912	0	0	0
RES000000708	KISSIMMEE	FL		10/18/2024		464,507	0	235	0	0	235	0	1,152	1,152	0	0	0
RES000000709	HOUSTON	TX		01/31/2025		106,975	0	97	0	0	97	0	271	271	0	0	0
RES000000710	MICHIGAN CITY	IN		10/15/2024		110,359	0	156	0	0	156	0	257	257	0	0	0
RES000000711	JUPITER	FL		01/31/2025		369,838	0	122	0	0	122	0	894	894	0	0	0
RES000000712	LENOIR CITY	TN		10/18/2024		163,968	0	42	0	0	42	0	408	408	0	0	0
RES000000713	SAINT GEORGE ISLAND	FL		10/16/2024		1,061,177	0	1,628	0	0	1,628	0	2,726	2,726	0	0	0
RES000000714	PHILADELPHIA	PA		01/31/2025		187,575	0	177	0	0	177	0	510	510	0	0	0
RES000000715	ELKO	NV		01/31/2025		319,636	0	351	0	0	351	0	774	774	0	0	0
RES000000716	BELLA COLLINA	FL		10/18/2024		1,106,919	0	1,386	0	0	1,386	0	2,789	2,789	0	0	0
RES000000717	COEUR D ALENE	ID		01/31/2025		319,888	0	724	0	0	724	0	664	664	0	0	0
RES000000718	ROCKFORD	IL		01/31/2025		112,272	0	178	0	0	178	0	548	548	0	0	0
RES000000719	DELRAY BEACH	FL		10/17/2024		148,256	0	164	0	0	164	0	392	392	0	0	0
RES000000720	HILLSBORO BEACH	FL		10/11/2024		1,063,449	0	1,808	0	0	1,808	0	2,676	2,676	0	0	0
RES000000721	NAPLES	FL		10/18/2024		198,448	0	(19)	0	0	(19)	0	606	606	0	0	0
RES000000722	PHILADELPHIA	PA		01/31/2025		189,800	0	182	0	0	182	0	419	419	0	0	0
RES000000723	LAGUNA NIGUEL	CA		10/16/2024		1,670,706	0	2,099	0	0	2,099	0	4,737	4,737	0	0	0
RES000000724	ATLANTA	GA		10/18/2024		584,833	0	1,267	0	0	1,267	0	1,572	1,572	0	0	0
RES000000725	BOERNE	TX		01/31/2025		977,378	0	781	0	0	781	0	2,790	2,790	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000000726	OKLAHOMA CITY	OK		10/16/2024		168,956	0	156	0	0	156	0	724	724	0	0	0
RES000000727	YORKTOWN	VA		10/21/2024		278,915	0	144	0	0	144	0	1,972	1,972	0	0	0
RES000000728	MANOR	TX		10/07/2024		226,694	0	252	0	0	252	0	591	591	0	0	0
RES000000729	SUNSET BEACH	NC		01/31/2025		230,004	0	156	0	0	156	0	514	514	0	0	0
RES000000730	SANTA FE	NM		01/31/2025		263,461	0	200	0	0	200	0	655	655	0	0	0
RES000000755	PHILADELPHIA	PA		01/31/2025		300,365	0	88	0	0	88	0	1,932	1,932	0	0	0
RES000000756	CAPE CORAL	FL		10/22/2024		339,099	0	309	0	0	309	0	9,169	9,169	0	0	0
RES000000757	CASHIERS	NC		10/25/2024		833,297	0	2,103	0	0	2,103	0	2,014	2,014	0	0	0
RES000000758	COLORADO SPRINGS	CO		10/22/2024		143,183	0	145	0	0	145	0	389	389	0	0	0
RES000000759	WESLEY CHAPEL	FL		10/21/2024		284,070	0	3	0	0	3	0	865	865	0	0	0
RES000000760	NORTH MYRTLE BEACH	SC		01/31/2025		336,486	0	730	0	0	730	0	2,304	2,304	0	0	0
RES000000761	CAMDEN WYOMING	DE		01/31/2025		240,812	0	388	0	0	388	0	526	526	0	0	0
RES000000762	ROYSE CITY	TX		10/23/2024		250,200	0	848	0	0	848	0	441	441	0	0	0
RES000000763	CHULA VISTA	CA		10/22/2024		664,631	0	260	0	0	260	0	1,829	1,829	0	0	0
RES000000764	PHILADELPHIA	PA		10/25/2024		121,203	0	212	0	0	212	0	201	201	0	0	0
RES000000765	BOYNTON BEACH	FL		01/31/2025		349,796	0	355	0	0	355	0	948	948	0	0	0
RES000000766	PENSACOLA	FL		10/22/2024		412,979	0	674	0	0	674	0	969	969	0	0	0
RES000000767	TORRANCE	CA		10/19/2024		1,417,566	0	342	0	0	342	0	4,118	4,118	0	0	0
RES000000768	WESTON	FL		01/31/2025		147,862	0	60	0	0	60	0	2,096	2,096	0	0	0
RES000000769	WHITTIER	CA		10/22/2024		588,440	0	0	0	0	0	0	1,318	1,318	0	0	0
RES000000770	HALLANDALE BEACH	FL		01/31/2025		104,400	0	202	0	0	202	0	234	234	0	0	0
RES000000771	PITTSBURG	CA		01/31/2025		325,928	0	287	0	0	287	0	777	777	0	0	0
RES000000772	ORMOND BEACH	FL		11/04/2024		408,457	0	1,272	0	0	1,272	0	898	898	0	0	0
RES000000773	MARATHON	FL		10/29/2024		1,244,931	0	1,987	0	0	1,987	0	2,672	2,672	0	0	0
RES000000774	POTTSTOWN	PA		10/31/2024		256,093	0	247	0	0	247	0	1,388	1,388	0	0	0
RES000000775	WESTWOOD	NJ		10/30/2024		657,683	0	2,515	0	0	2,515	0	1,248	1,248	0	0	0
RES000000776	MIAMI	FL		01/31/2025		180,776	0	62	0	0	62	0	484	484	0	0	0
RES000000777	BLACKWELL	OK		11/01/2024		113,430	0	26	0	0	26	0	343	343	0	0	0
RES000000778	AZLE	TX		10/11/2024		241,234	0	378	0	0	378	0	545	545	0	0	0
RES000000779	MELBOURNE BEACH	FL		10/31/2024		459,138	0	1,571	0	0	1,571	0	965	965	0	0	0
RES000000780	NASHVILLE	TN		10/30/2024		483,529	0	822	0	0	822	0	1,043	1,043	0	0	0
RES000000781	MIRAMAR	FL		01/31/2025		234,395	0	358	0	0	358	0	568	568	0	0	0
RES000000782	COLUMBIA	PA		01/31/2025		151,324	0	85	0	0	85	0	628	628	0	0	0
RES000000783	PETERSBURG	VA		10/28/2024		161,819	0	335	0	0	335	0	299	299	0	0	0
RES000000784	LEESBURG	FL		10/31/2024		180,345	0	134	0	0	134	0	444	444	0	0	0
RES000000785	HASLET	TX		10/29/2024		376,645	0	777	0	0	777	0	873	873	0	0	0
RES000000787	RIVERVIEW	FL		10/30/2024		207,858	0	19	0	0	19	0	493	493	0	0	0
RES000000788	BRADENTON	FL		10/31/2024		246,239	0	235	0	0	235	0	505	505	0	0	0
RES000000789	WATAUGA	TX		10/29/2024		214,209	0	334	0	0	334	0	509	509	0	0	0
RES000000790	LOS ANGELES	CA		10/24/2024		1,099,048	0	2,338	0	0	2,338	0	2,499	2,499	0	0	0
RES000000791	HOUSTON	TX		10/31/2024		377,723	0	632	0	0	632	0	1,001	1,001	0	0	0
RES000000792	CHARLESTON	SC		11/04/2024		1,354,275	0	4,159	0	0	4,159	0	5,789	5,789	0	0	0
RES000000793	MISSION VIEJO	CA		10/23/2024		1,517,354	0	3,089	0	0	3,089	0	3,814	3,814	0	0	0
RES000000794	SHELBYVILLE	TN		10/31/2024		250,293	0	(94)	0	0	(94)	0	678	678	0	0	0
RES000000795	FORT MYERS	FL		10/30/2024		905,987	0	537	0	0	537	0	1,992	1,992	0	0	0
RES000000796	LAKELAND	FL		10/31/2024		269,585	0	763	0	0	763	0	579	579	0	0	0
RES000000797	STUART	FL		10/30/2024		502,443	0	308	0	0	308	0	1,222	1,222	0	0	0
RES000000798	HANAHAN	SC		10/29/2024		153,166	0	114	0	0	114	0	438	438	0	0	0
RES000000799	SEATTLE	WA		10/31/2024		1,976,990	0	3,393	0	0	3,393	0	5,375	5,375	0	0	0
RES000000801	FOUNTAIN INN	SC		10/31/2024		263,904	0	168	0	0	168	0	612	612	0	0	0
RES000000802	CANAL WINCHESTER	OH		11/01/2024		186,932	0	448	0	0	448	0	351	351	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000000803	WHITTIER	CA		10/30/2024		583,186	0	570	0	0	570	0	1,376	1,376	0	0	0
RES000000804	GREENSBORO	NC		10/21/2024		176,165	0	359	0	0	359	0	1,562	1,562	0	0	0
RES000000805	CONOVER	NC		10/18/2024		223,267	0	434	0	0	434	0	520	520	0	0	0
RES000000806	FORT WORTH	TX		10/28/2024		208,768	0	393	0	0	393	0	479	479	0	0	0
RES000000807	GRAND JUNCTION	MI		11/07/2024		180,911	0	208	0	0	208	0	707	707	0	0	0
RES000000808	PARSONSBURG	MD		11/05/2024		331,380	0	639	0	0	639	0	757	757	0	0	0
RES000000809	SOUTH SALT LAKE	UT		11/06/2024		426,636	0	383	0	0	383	0	968	968	0	0	0
RES000000810	ODESSA	TX		11/06/2024		153,854	0	134	0	0	134	0	404	404	0	0	0
RES000000811	MORGANS POINT RESORT	TX		11/05/2024		259,280	0	455	0	0	455	0	513	513	0	0	0
RES000000812	MARATHON	FL		11/08/2024		242,735	0	49	0	0	49	0	668	668	0	0	0
RES000000813	ESTERO	FL		11/01/2024		1,718,768	0	2,649	0	0	2,649	0	4,332	4,332	0	0	0
RES000000814	SOUTHWEST RANCHES	FL		11/04/2024		1,106,867	0	1,070	0	0	1,070	0	2,788	2,788	0	0	0
RES000000815	HONOLULU	HI		01/31/2025		614,205	0	678	0	0	678	0	1,538	1,538	0	0	0
RES000000816	WINDHAM	ME		11/08/2024		431,713	0	784	0	0	784	0	967	967	0	0	0
RES000000817	MIAMI	FL		01/31/2025		265,928	0	168	0	0	168	0	741	741	0	0	0
RES000000818	WELDON SPRING	MO		11/07/2024		459,329	0	0	0	0	0	0	674	674	0	0	0
RES000000819	LAKE ELMO	MN		01/31/2025		754,213	0	1,375	0	0	1,375	0	1,414	1,414	0	0	0
RES000000820	BUTLER	PA		11/06/2024		0	0	712	0	0	712	0	657	657	0	0	0
RES000000822	LITTLE RIVER	SC		11/06/2024		163,104	0	179	0	0	179	0	1,400	1,400	0	0	0
RES000000823	FORT MYERS	FL		11/05/2024		676,301	0	1,026	0	0	1,026	0	1,525	1,525	0	0	0
RES030000047	PHOENIX	AZ		03/26/2024		384,971	0	0	0	0	0	0	818	818	0	0	0
RES050000027	SAN DIEGO	CA		03/16/2024		1,167,696	0	0	0	0	0	0	2,642	2,642	0	0	0
RES050000063	DORAL	FL		04/11/2024		1,495,866	0	0	0	0	0	0	3,614	3,614	0	0	0
RES060000045	DENVER	CO		03/26/2024		319,336	0	0	0	0	0	0	652	652	0	0	0
RES070000022	NORWALK	CT		03/16/2024		350,772	0	0	0	0	0	0	862	862	0	0	0
RES100000015	JACKSONVILLE	FL		02/29/2024		138,314	0	0	0	0	0	0	1,452	1,452	0	0	0
RES100000017	DAVIE	FL		03/01/2024		898,451	0	0	0	0	0	0	1,919	1,919	0	0	0
RES100000024	BOYNTON BEACH	FL		03/16/2024		172,441	0	0	0	0	0	0	457	457	0	0	0
RES100000026	PANAMA CITY BEACH	FL		01/31/2025		524,374	0	0	0	0	0	0	1,148	1,148	0	0	0
RES100000029	ENGLEWOOD	FL		01/31/2025		750,411	0	0	0	0	0	0	1,600	1,600	0	0	0
RES100000046	LAKELAND	FL		01/31/2025		630,501	0	0	0	0	0	0	1,138	1,138	0	0	0
RES290000048	LAS VEGAS	NV		03/26/2024		334,113	0	0	0	0	0	0	729	729	0	0	0
RES410000021	CONWAY	SC		03/16/2024		175,453	0	0	0	0	0	0	435	435	0	0	0
RES430000023	SEVIERVILLE	TN		01/31/2025		294,620	0	0	0	0	0	0	564	564	0	0	0
RES440000025	CONROE	TX		03/16/2024		347,992	0	0	0	0	0	0	956	956	0	0	0
RES440000028	SAN MARCOS	TX		03/16/2024		179,510	0	0	0	0	0	0	465	465	0	0	0
RES480000018	SUNNYSIDE	WA		01/31/2025		227,303	0	0	0	0	0	0	736	736	0	0	0
RES480000019	GIG HARBOR	WA		02/28/2024		167,476	0	0	0	0	0	0	435	435	0	0	0
0299999. Mortgages with partial repayments						517,000,235	0	98,441	0	0	98,441	0	7,623,425	7,623,425	0	0	0
0599999 - Totals						522,233,874	0	116,366	0	0	116,366	0	12,251,807	12,251,807	0	0	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Clayton, Dubilier & Rice Fund XII LP			CD&R Investment Associates XII, Ltd		02/07/2024	1	0	541,944	0	3,220,648	0.018
000000-00-0	Thoma Bravo Fund XV, LP	Wilmington	DE	Thoma Bravo Fund XV, LP		10/14/2022	1	0	308,698	0	860,595	0.057
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								0	850,642	0	4,081,243	XXX
000000-00-0	Ironwood Capital Partners V Feeder LP	Wilmington	DE	Ironwood Capital Management V LLC		08/18/2022		0	30,625	0	206,266	0.313
000000-00-0	PineBridge Private Credit III Parallel LP	Wilmington	DE	PineBridge Private Credit III GP LP		09/22/2023		0	89,979	0	781,680	0.200
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Preferred Stock - Unaffiliated								0	120,604	0	987,946	XXX
03453A-AR-4	Andromeda Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Santander		12/20/2024		0	287,500	0	0	12.500
148288-AP-8	Cassiopeia Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Santander		12/20/2024		0	300,000	0	0	12.500
685947-AP-8	Orion Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Santander		12/20/2024		0	300,000	0	0	12.500
03719A-AP-8	Antlia Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Santander		12/20/2024		0	300,000	0	0	12.500
4999999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Affiliated								0	1,187,500	0	0	XXX
6899999. Total - Unaffiliated								0	971,246	0	5,069,189	XXX
6999999. Total - Affiliated								0	1,187,500	0	0	XXX
7099999 - Totals								0	2,158,746	0	5,069,189	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Thoma Bravo Fund XV, LP	Wilmington	DE	Capital Distribution	10/14/2022	04/09/2025	64,737	0	0	0	0	0	0	64,737	64,737	0	0	0	0
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							64,737	0	0	0	0	0	0	64,737	64,737	0	0	0	0
172967-JM-4	CITIGROUP INC SERIES P 5.950% Perpet.		NY	Call 100.0000	04/20/2015	05/15/2025	2,500,000	5,975	0	0	0	5,975	0	2,500,000	2,500,000	0	0	0	74,375
949746-RN-3	WELLS FARGO & COMPANY SERIES U 9.865% Perpet.		CA	Call 100.0000	01/15/2015	06/01/2025	1,000,000	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0	0
064159-VJ-2	BANK OF NOVA SCOTIA 8.561% Perpet.			Call 100.0000	11/10/2021	06/04/2025	5,368,750	0	0	0	0	0	0	5,368,750	5,000,000	0	(368,750)	(368,750)	122,500
251525-AN-1	DEUTSCHE BANK AG 7.500% Perpet.			Call 100.0000	11/18/2014	04/30/2025	1,000,650	1,450	0	0	0	1,450	0	1,000,650	1,000,000	0	(650)	(650)	75,000
2999999. Capital Notes - Unaffiliated							9,869,400	7,425	0	0	0	7,425	0	9,869,400	9,500,000	0	(369,400)	(369,400)	271,875
000000-00-0	PineBridge Private Credit III Parallel LP	Wilmington	DE	Capital Distribution	09/22/2023	06/11/2025	64,773	0	0	0	0	0	0	64,773	64,773	0	0	0	0
09261W-AQ-7	BLACKROCK DLF IX 2020-1 0.000% 07/21/30			Redemption	08/25/2020	04/17/2025	1,111	0	0	0	0	0	0	1,111	1,111	0	0	0	0
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Preferred Stock - Unaffiliated							65,884	0	0	0	0	0	0	65,884	65,884	0	0	0	0
03453A-AR-4	Andromeda Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Redemption	12/20/2024	04/15/2025	14,657	0	0	0	0	0	0	14,657	14,657	0	0	0	0
03719A-AP-8	Antlia Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Redemption	12/20/2024	04/15/2025	2,735	0	0	0	0	0	0	2,735	2,735	0	0	0	0

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
148288-AP-8	Cassiopeia Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Redemption	12/20/2024	04/15/2025	9,911	0	0	0	0	0	0	9,911	9,911	0	0	0	0
685947-AP-8	Orion Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Redemption	12/20/2024	04/15/2025	22,358	0	0	0	0	0	0	22,358	22,358	0	0	0	0
4999999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Affiliated							49,661	0	0	0	0	0	0	49,661	49,661	0	0	0	0
6899999. Total - Unaffiliated							10,000,021	7,425	0	0	0	7,425	0	10,000,021	9,630,621	0	(369,400)	(369,400)	271,875
6999999. Total - Affiliated							49,661	0	0	0	0	0	0	49,661	49,661	0	0	0	0
7099999 - Totals							10,049,682	7,425	0	0	0	7,425	0	10,049,682	9,680,282	0	(369,400)	(369,400)	271,875

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-MM-0	US TREASURY N/B TREASURIES 4.625% 02/15/35	05/02/2025	TD Securities		255,928	250,000	2,523	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					255,928	250,000	2,523	XXX
542691-KE-9	LONG ISLAND NY POWER AUTHORITY 4.133% 09/01/26	04/25/2025	Tax Free Exchange		160,992	160,000	0	1.F FE
542691-KF-6	LONG ISLAND NY POWER AUTHORITY 4.133% 09/01/26	04/25/2025	Tax Free Exchange		2,354,507	2,340,000	0	1.F FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					2,515,499	2,500,000	0	XXX
43475R-AL-0	AMRIZE FINANCE US LLC 144A 3.500% 09/22/26	06/18/2025	Tax Free Exchange		1,008,239	1,000,000	0	2.A FE
534187-BM-0	LINCOLN NATIONAL CORP 2.330% 08/15/30	05/20/2025	Tax Free Exchange		3,018,446	3,000,000	0	2.A FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					4,026,685	4,000,000	0	XXX
000000-00-0	Orion Infrastructure Capital NAV Loan 9.792% 02/09/27	06/23/2025	Hunter Point		33,903	33,903	0	2.C FE
000000-00-0	Gauge Capital II NAV Loan 9.759% 02/09/27	04/25/2025	Hunter Point		110,727	110,727	0	2.C FE
000000-00-0	Gauge Capital II NAV Loan 9.782% 02/09/27	04/25/2025	Hunter Point		21,974	21,974	0	2.C FE
000000-00-0	Gauge Capital III NAV Loan 9.796% 09/16/29	05/06/2025	Hunter Point		58,305	58,305	0	2.C FE
000000-00-0	PSEP SPV LP T/L (Patient Sq) Co-Invest 9.546% 03/28/30	04/03/2025	Hunter Point		2,000,000	2,000,000	0	2.B Z
000000-00-0	PSEP SPV LP T/L (Patient Sq) IMA 9.546% 03/28/30	04/03/2025	Hunter Point		1,181,916	1,181,916	0	2.B Z
12511W-AC-0	CCS8 Unitranche Partners SPV 6.888% 11/10/27	05/14/2025	J P Morgan & Co		275,840	275,840	0	1.E PL
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					3,682,665	3,682,665	0	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					10,480,777	10,432,665	2,523	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					10,480,777	10,432,665	2,523	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					10,480,777	10,432,665	2,523	XXX
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31	04/25/2025	Interest Capitalization		642	642	0	2.B PL
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36	05/28/2025	Direct		275,629	275,629	0	2.A PL
72305*-AA-9	PineBridge Private Credit III Note A 7.580% 08/31/32	05/19/2025	Direct		109,781	109,781	0	2.B PL
72305*-AB-7	PineBridge Private Credit III Note B 8.830% 08/31/32	05/19/2025	Direct		49,900	49,900	0	2.C FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					435,952	435,952	0	XXX
03453A-AF-0	Andromeda Funding LLC Class A CLO Note 5.906% 01/15/38	05/16/2025	Santander		1,637,500	1,637,500	0	1.B FE
03453A-AH-6	Andromeda Funding LLC Class B CLO Note 6.156% 01/15/38	05/16/2025	Santander		375,000	375,000	0	1.D FE
03453A-AK-9	Andromeda Funding LLC Class C CLO Note 6.556% 01/15/38	05/16/2025	Santander		150,000	150,000	0	1.G FE
03453A-AM-5	Andromeda Funding LLC Class D CLO Note 8.256% 01/15/38	05/16/2025	Santander		150,000	150,000	0	2.C FE
03453A-AP-8	Andromeda Funding LLC Class E CLO Note 11.756% 01/15/38	05/16/2025	Santander		300,000	300,000	0	3.C FE
03719A-AD-5	Antlia Funding LLC Class A CLO Note 5.906% 01/15/38	05/16/2025	Santander		1,637,500	1,637,500	0	1.B FE
03719A-AF-0	Antlia Funding LLC Class B CLO Note 6.156% 01/15/38	05/16/2025	Santander		362,500	362,500	0	1.D FE
03719A-AH-6	Antlia Funding LLC Class C CLO Note 6.556% 01/15/38	05/16/2025	Santander		168,750	168,750	0	1.G FE
03719A-AK-9	Antlia Funding LLC Class D CLO Note 8.256% 01/15/38	05/16/2025	Santander		150,000	150,000	0	2.C FE
03719A-AM-5	Antlia Funding LLC Class E CLO Note 11.756% 01/15/38	05/16/2025	Santander		300,000	300,000	0	3.C FE
148288-AD-5	Cassiopeia Funding LLC Class A CLO Note 5.906% 01/15/38	05/16/2025	Santander		1,637,500	1,637,500	0	1.B FE
148288-AF-0	Cassiopeia Funding LLC Class B CLO Note 6.156% 01/15/38	05/16/2025	Santander		362,500	362,500	0	1.D FE
148288-AH-6	Cassiopeia Funding LLC Class C CLO Note 6.556% 01/15/38	05/16/2025	Santander		168,750	168,750	0	1.G FE
148288-AK-9	Cassiopeia Funding LLC Class D CLO Note 8.256% 01/15/38	05/16/2025	Santander		150,000	150,000	0	2.C FE
148288-AM-5	Cassiopeia Funding LLC Class E CLO Note 11.756% 01/15/38	05/16/2025	Santander		300,000	300,000	0	3.C FE
685947-AD-5	Orion Funding LLC Class A CLO Note 5.906% 01/15/38	05/16/2025	Santander		1,637,500	1,637,500	0	1.B FE
685947-AF-0	Orion Funding LLC Class B CLO Note 6.156% 01/15/38	05/16/2025	Santander		362,500	362,500	0	1.D FE
685947-AH-6	Orion Funding LLC Class C CLO Note 6.556% 01/15/38	05/16/2025	Santander		168,750	168,750	0	1.G FE
685947-AK-9	Orion Funding LLC Class D CLO Note 8.256% 01/15/38	05/16/2025	Santander		150,000	150,000	0	2.C FE
685947-AM-5	Orion Funding LLC Class E CLO Note 11.756% 01/15/38	05/16/2025	Santander		300,000	300,000	0	3.C FE
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					10,468,750	10,468,750	0	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					435,952	435,952	0	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					10,468,750	10,468,750	0	XXX
1909999997. Total - Asset-Backed Securities - Part 3					10,904,702	10,904,702	0	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					10,904,702	10,904,702	0	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					21,385,479	21,337,367	2,523	XXX
4509999997. Total - Preferred Stocks - Part 3					0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					0	XXX	0	XXX
000000-00-0	FEDERAL HOME LOAN BANK - CINTI	04/15/2025	Direct	2.000	200		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					200	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3					200	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					200	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks					200	XXX	0	XXX
6009999999 - Totals					21,385,679	XXX	2,523	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36235*-AB-7	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE BACKED CERT 4.730% 06/15/30	06/15/2025	Redemption 100.0000		45,596	45,596	45,596	45,596	0	0	0	0	0	45,596	0	0	0	899	06/15/2030	1.A
912828-XB-1	US TREASURY NOTES 2.125% 05/15/25	05/15/2025	Maturity		250,000	250,000	247,383	249,894	0	106	0	106	0	250,000	0	0	0	2,656	05/15/2025	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					295,596	295,596	292,979	295,490	0	106	0	106	0	295,596	0	0	0	3,555	XXX	XXX
196480-T6-4	COLORADO ST HSG & FIN AUTH 6.079% 11/01/41	05/01/2025	Redemption 100.0000		490,000	490,000	490,000	490,000	0	0	0	0	0	490,000	0	0	0	14,894	11/01/2041	1.A FE
25477P-NF-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A 3.875% 06/15/45	06/01/2025	Redemption 100.0000		8,662	8,662	8,662	8,662	0	0	0	0	0	8,662	0	0	0	112	06/15/2045	1.B FE
38122N-B7-6	GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/46	06/01/2025	Redemption 100.0000		415,000	415,000	415,000	415,000	0	0	0	0	0	415,000	0	0	0	6,225	06/01/2046	1.D FE
45201Y-YJ-0	ILLINOIS ST HSG DEV AUTH REV 2012-A 2.625% 12/01/42	06/01/2025	Redemption 100.0000		33,966	33,966	33,966	33,966	0	0	0	0	0	33,966	0	0	0	342	12/01/2042	1.B FE
462590-MH-0	IOWA ST STUDENT LOAN LIQUIDITY STUDENT LOAN 2.989% 12/01/39	06/01/2025	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	448	12/01/2039	1.C FE
47659#-AA-9	JERSEY CITY, NEW JERSEY CTL 3.600% 09/15/52	06/15/2025	Redemption 100.0000		1,245	1,245	1,257	1,255	0	0	0	0	0	1,255	0	(9)	(9)	19	09/15/2052	1.E
59447T-H9-7	MICHIGAN ST FIN AUTH REVENUE 3.267% 06/01/39	06/06/2025	Redemption 100.0000		660,000	660,000	660,000	660,000	0	0	0	0	0	660,000	0	0	0	10,781	06/01/2039	1.G FE
60416T-RS-9	MINNESOTA ST HSG FIN AGY 4.707% 07/01/41	05/01/2025	Redemption 100.0000		15,000	15,000	13,650	13,718	0	16	0	16	0	13,734	0	1,266	1,266	624	07/01/2041	1.B FE
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37	04/01/2025	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	246	10/01/2037	2.B FE
736688-FN-7	PORTLAND COMMUNITY COLLEGE DIS 4.810% 06/01/27	06/02/2025	Redemption 100.0000		250,000	250,000	271,125	253,758	0	132	0	132	0	253,890	0	(3,890)	(3,890)	6,013	06/01/2027	1.B FE
762323-CH-4	RHODE ISLAND ST STUDENT LOAN A 4.931% 12/01/41	06/01/2025	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	2,786	12/01/2041	1.C FE
88271H-FL-8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.700% 09/01/41	06/01/2025	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	203	09/01/2041	1.B FE
92428C-JD-7	VERMONT STUDENT ASSISTANCE COR 3.625% 06/15/25	06/15/2025	Maturity		455,000	455,000	449,522	454,732	0	268	0	268	0	455,000	0	0	0	8,247	06/15/2025	1.F FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/39	06/01/2025	Redemption 100.0000		16,933	16,933	16,933	16,933	0	0	0	0	0	16,933	0	0	0	173	11/25/2039	1.A FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					2,520,806	2,520,806	2,535,115	2,523,024	0	416	0	416	0	2,523,440	0	(2,633)	(2,633)	51,113	XXX	XXX
076523-AA-7	CITY OF BEDFORD VIRGINIA LESSEE - APPALACHIAN POWER CO. 7.810% 05/01/26	05/01/2025	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,905	05/01/2026	2.A
33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30	06/05/2025	Redemption 100.0000		98,599	98,599	100,664	99,211	0	(38)	0	(38)	0	99,174	0	(574)	(574)	1,507	08/05/2030	1.A
542690-3P-5	LONG ISLAND NY POWER AUTHORITY 4.133% 09/01/26	04/25/2025	Tax Free Exchange		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	67,161	09/01/2026	1.F FE
542691-KE-9	LONG ISLAND NY POWER AUTHORITY 4.133% 09/01/26	05/01/2025	Call 100.0000		160,000	160,000	160,992	0	0	(12)	0	(12)	0	160,980	0	(980)	(980)	1,047	09/01/2026	1.F FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					2,858,599	2,858,599	2,861,656	2,699,211	0	(50)	0	(50)	0	2,860,154	0	(1,554)	(1,554)	73,620	XXX	XXX
00182@-AA-6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/31/38	06/30/2025	Redemption 100.0000		28,704	28,704	28,704	28,704	0	0	0	0	0	28,704	0	0	0	418	10/31/2038	1.D
00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39	06/30/2025	Redemption 100.0000		29,267	29,267	29,267	29,267	0	0	0	0	0	29,267	0	0	0	440	03/31/2039	1.D
00225#-AA-3	AMZN (GR MI) CTL PASS-THRU TRU CTL - LEASE BACKED NOTES 4.095% 09/30/39	06/30/2025	Redemption 100.0000		18,043	18,043	18,043	18,043	0	0	0	0	0	18,043	0	0	0	308	09/30/2039	1.D
009098-A*-5	AMAZON FORT WORTH TX LEASE COL 4.494% 11/10/39	06/10/2025	Redemption 100.0000		14,019	14,019	14,019	14,019	0	0	0	0	0	14,019	0	0	0	263	11/10/2039	1.D

STATEMENT AS OF JUNE 30, 2025 OF AUGUSTAR LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
023770-AA-8	AMERICAN AIRLINES 2015-1 A 3.375% 05/01/27	05/01/2025	Redemption 100.0000		42,786	42,786	43,069	42,867	0	(13)	0	(13)	0	42,854	0	(69)	(69)	722	05/01/2027	2.B FE
02377A-AA-6	AMERICAN AIRLINES 2014-1 A PT TRUST 3.700% 10/01/26	04/01/2025	Redemption 100.0000		76,993	76,993	76,993	76,993	0	0	0	0	0	76,993	0	0	0	1,424	10/01/2026	2.B FE
05590#-AA-9	BPHQ 2017 CTL PASS-THROUGH TRU CTL 3.540% 11/15/32	06/15/2025	Redemption 100.0000		30,827	30,827	30,827	30,827	0	0	0	0	0	30,827	0	0	0	455	11/15/2032	1.F
080807-AA-8	BELROSE FUNDING TRUST 144A 2.330% 08/15/30	05/20/2025	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	53,396	08/15/2030	2.A FE
10240*-AA-7	BOWIE ACQUISITIONS LLC 3.920% 09/30/38	06/30/2025	Redemption 100.0000		89,660	89,660	89,660	89,660	0	0	0	0	0	89,660	0	0	0	1,757	09/30/2038	2.C PL
11043X-AA-1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12/15/32	06/15/2025	Redemption 100.0000		18,260	18,260	19,093	18,759	0	(36)	0	(36)	0	18,723	0	(463)	(463)	301	12/15/2032	1.D FE
18469P-D#-4	CLEARBRIDGE ENERGY MIDSTREAM OPPORTUNITY FD INC 3.460% 06/11/25	06/11/2025	Maturity		559,610	559,610	559,610	559,610	0	0	0	0	0	559,610	0	0	0	9,681	06/11/2025	1.A FE
22970*-AA-8	BGS BNSF CTL - Series 2015-1 PT 4.070% 05/15/34	06/15/2025	Redemption 100.0000		55,799	55,799	55,799	55,799	0	0	0	0	0	55,799	0	0	0	950	05/15/2034	1.D PL
22970*-AB-6	BGS BNSF CTL PT Tr Cert Ser 2021 3.200% 05/15/34	06/15/2025	Redemption 100.0000		25,637	25,637	25,813	25,765	0	(5)	0	(5)	0	25,760	0	(122)	(122)	343	05/15/2034	1.D
30306V-A#-6	FLNG LIQUEFACTION 3 LLC SENIOR SECURED NOTES 3.080% 06/30/39	06/30/2025	Redemption 100.0000		49,200	49,200	49,200	49,200	0	0	0	0	0	49,200	0	0	0	758	06/30/2039	2.C FE
31953*-AL-6	BNSF RAILWAY COMPANY SERIES A 5.960% 10/15/27	05/15/2025	Redemption 100.0000		42,101	42,101	42,101	42,101	0	0	0	0	0	42,101	0	0	0	1,255	10/15/2027	1.B
31953*-AM-4	BNSF RAILWAY COMPANY SERIES B 5.960% 10/15/27	05/15/2025	Redemption 100.0000		4,940	4,940	4,940	4,940	0	0	0	0	0	4,940	0	0	0	147	10/15/2027	1.B
31953*-AN-2	BNSF RAILWAY COMPANY SERIES C 5.960% 10/15/27	05/15/2025	Redemption 100.0000		26,491	26,491	26,491	26,491	0	0	0	0	0	26,491	0	0	0	791	10/15/2027	1.B
31953*-AP-7	BNSF RAILWAY COMPANY SERIES D 5.960% 10/15/27	05/15/2025	Redemption 100.0000		10,668	10,668	10,668	10,668	0	0	0	0	0	10,668	0	0	0	318	10/15/2027	1.B
31953*-AQ-5	BNSF RAILWAY COMPANY SERIES E 5.960% 10/15/27	05/15/2025	Redemption 100.0000		14,159	14,159	14,159	14,159	0	0	0	0	0	14,159	0	0	0	422	10/15/2027	1.B
46671@-AA-7	JRD HOLDINGS SECURED TRUST CTL 3.620% 01/15/41	06/15/2025	Redemption 100.0000		1,095	1,095	1,095	1,095	0	0	0	0	0	1,095	0	0	0	17	01/15/2041	2.B
46673*-AA-7	JRD HOLDINGS SECURED TRUST 2021-2 3.214% 12/15/41	06/15/2025	Redemption 100.0000		25,643	25,643	25,643	25,643	0	0	0	0	0	25,643	0	0	0	344	12/15/2041	2.B
50587K-AA-9	LAFARGEHOLCIM FINANCE US 144A 3.500% 09/22/26	06/18/2025	Tax Free Exchange		1,002,377	1,000,000	999,160	999,834	0	43	0	43	0	999,877	0	2,500	2,500	25,861	09/22/2026	2.A FE
527298-BU-6	LEVEL 3 FINANCING INC 144A 10.500% 05/15/30	06/30/2025	Call 110.3724		3,173,207	2,875,000	3,149,005	3,068,086	0	(25,221)	0	(25,221)	0	3,042,865	0	(167,865)	(167,865)	486,878	05/15/2030	4.A FE
60040#-AA-0	MILLENNIUM PIPELINE LLC SENIOR SECURED NOTES 5.330% 06/30/27	06/30/2025	Redemption 100.0000		24,672	24,672	24,672	24,672	0	0	0	0	0	24,672	0	0	0	658	06/30/2027	1.G PL
63730*-AB-1	NATIONAL RAILROAD PASSENGER SENIOR SECURED NOTES 3.600% 11/15/33	05/15/2025	Redemption 100.0000		49,315	49,315	49,315	49,315	0	0	0	0	0	49,315	0	0	0	888	11/15/2033	1.C FE
662352-A*-4	NORTH SHORE LONG ISLAND JEWISH HEALTH CARE INC 4.200% 05/01/30	05/01/2025	Redemption 100.0000		172,920	172,920	172,920	172,920	0	0	0	0	0	172,920	0	0	0	3,631	05/01/2030	1.G
69431*-AC-8	PRESTON HOLLOW COMMUNITY CAPIT 4.870% 06/03/32	05/22/2025	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	114,310	06/03/2032	2.B FE
75820Q-AC-6	REED ELSEVIER CAPITAL MTN 7.500% 05/15/25	05/15/2025	Maturity		75,000	75,000	87,049	75,374	0	(374)	0	(374)	0	75,000	0	0	0	2,813	05/15/2025	1.G FE
83416W-AB-9	SOLAR STAR FUNDING LLC 144A 3.950% 06/30/35	06/30/2025	Redemption 100.0000		29,882	29,882	29,882	29,882	0	0	0	0	0	29,882	0	0	0	590	06/30/2035	2.B FE
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES 5.750% 06/15/40	06/15/2025	Redemption 100.0000		35,714	35,714	35,714	35,714	0	0	0	0	0	35,714	0	0	0	1,027	06/15/2040	2.B
84314#-AC-5	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES 5.000% 06/15/25	06/15/2025	Redemption 100.0000		38,462	38,462	38,462	38,462	0	0	0	0	0	38,462	0	0	0	962	06/15/2025	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO FIRST MORTGAGE BONDS 4.000% 04/16/48	04/16/2025	Redemption 100.0000		11,342	11,342	11,342	11,342	0	0	0	0	0	11,342	0	0	0	227	04/16/2048	2.A
84858D-AA-6	SPIRIT AIRLINES 2015-1 A 4.100% 04/01/28	04/01/2025	Redemption 100.0000		72,428	72,428	63,254	67,496	0	412	0	412	0	67,908	0	4,521	4,521	1,485	04/01/2028	3.A FE
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC 4.920% 07/01/48	06/01/2025	Redemption 100.0000		5,134	5,134	5,134	5,134	0	0	0	0	0	5,134	0	0	0	105	07/01/2048	1.F PL
92778*-AA-5	VA CMNWLTH UNIV HEALTH SYS CTL 3.008% 09/15/49	06/16/2025	Redemption 100.0000		3,471	3,471	3,471	3,471	0	0	0	0	0	3,471	0	0	0	43	09/15/2049	1.A
92838@-AA-1	VISTA RIDGE LLC SENIOR SECURED NOTES 2.570% 10/14/49	06/30/2025	Redemption 100.0000		19,679	19,679	19,679	19,679	0	0	0	0	0	19,679	0	0	0	253	10/14/2049	1.F PL
22576C-H#-1	CRESCENT POINT ENERGY CORP SENIOR GUARANTEED NOTES 4.300% 04/11/25	04/11/2025	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	21,500	04/11/2025	4.A
05330K-AA-3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 144A 6.750% 06/30/35	06/30/2025	Redemption 100.0000		31,500	31,500	31,500	31,500	0	0	0	0	0	31,500	0	0	0	1,063	06/30/2035	2.B FE
200447-A@-9	COMISION FEDERAL DE ELECTRICID SENIOR NOTES 5.460% 06/26/38	06/26/2025	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,365	06/26/2038	2.B
22550L-2C-4	CREDIT SUISSE NEW YORK 2.950% 04/09/25	04/09/2025	Maturity		1,296,000	1,296,000	1,168,914	1,279,830	0	16,170	0	16,170	0	1,296,000	0	0	0	19,116	04/09/2025	1.E FE
83363R-AA-5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENIOR SECURED BOND 6.223% 12/15/26	06/15/2025	Redemption 100.0000		352,500	352,500	352,500	352,500	0	0	0	0	0	352,500	0	0	0	10,968	12/15/2026	1.G FE
87124V-AE-9	SYDNEY AIRPORT FINANCE 144A 3.375% 04/30/25	04/30/2025	Maturity		1,000,000	1,000,000	990,780	999,647	0	353	0	353	0	1,000,000	0	0	0	16,875	04/30/2025	2.A FE
88167A-AE-1	TEVA PHARMACEUTICALS NE 3.150% 10/01/26	06/05/2025	Call 98.1500		1,191,541	1,214,000	1,205,483	1,212,315	0	401	0	401	0	1,212,716	0	0	0	4,744	10/01/2026	3.A FE
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 11/30/33	06/30/2025	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,575	11/30/2033	3.A PL
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					18,844,046	18,565,921	18,698,430	18,736,783	0	(8,270)	0	(8,270)	0	18,728,513	0	(161,498)	(161,498)	791,447	XXX	XXX
000000-00-0	Gauge Capital II NAV Loan 9.759% 02/09/27	06/02/2025	Redemption 100.0000		522,100	522,100	522,100	338,246	0	0	0	0	0	522,100	0	0	0	8,588	02/09/2027	2.C FE
12511W-AC-0	CCS8 Unitranche Partners SPV 6.888% 11/10/27	06/26/2025	Redemption 100.0000		1,947,635	1,947,635	1,947,635	1,816,498	0	0	0	0	0	1,947,635	0	0	0	84,248	11/10/2027	1.E PL
31614C-AB-2	Fidelity Direct Lending Fund I 7.138% 02/25/29	06/24/2025	Redemption 100.0000		3,569,141	3,569,141	3,569,141	3,488,627	0	0	0	0	0	3,569,141	0	0	0	165,568	02/25/2029	1.E PL
64755@-AA-9	NEW MOUNTAIN GUARDIAN III BDC SENIOR UNSCECURED NOTES 3.570% 06/25/25	06/25/2025	Maturity		2,175,220	2,175,220	2,175,220	2,175,220	0	0	0	0	0	2,175,220	0	0	0	73,341	06/25/2025	2.C PL
64755@-AB-7	NEW MOUNTAIN GUARDIAN III BDC SENIOR UNSCECURED NOTES 3.620% 06/25/25	06/25/2025	Maturity		727,273	727,273	727,273	727,273	0	0	0	0	0	727,273	0	0	0	24,865	06/25/2025	2.C PL
86172*-AA-9	STONE POINT CREDIT CORP 5.830% 05/19/25	05/19/2025	Various		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	204,050	05/19/2025	2.B FE
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					15,941,369	15,941,369	15,941,369	15,545,864	0	0	0	0	0	15,941,369	0	0	0	560,660	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					40,460,416	40,182,291	40,329,549	39,800,372	0	(7,798)	0	(7,798)	0	40,349,072	0	(165,685)	(165,685)	1,480,395	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					40,460,416	40,182,291	40,329,549	39,800,372	0	(7,798)	0	(7,798)	0	40,349,072	0	(165,685)	(165,685)	1,480,395	XXX	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					40,460,416	40,182,291	40,329,549	39,800,372	0	(7,798)	0	(7,798)	0	40,349,072	0	(165,685)	(165,685)	1,480,395	XXX	XXX
38377G-S7-5	GNMA 2010-89 PD 4.000% 07/20/40	06/01/2025	Paydown		17,498	17,498	18,482	17,498	0	(1)	0	(1)	0	17,498	0	0	0	290	07/20/2040	1.A
38377T-GE-5	GNMA 2011-2 HG 4.000% 01/20/41	06/01/2025	Paydown		25,824	25,824	28,842	26,911	0	(1,087)	0	(1,087)	0	25,824	0	0	0	446	01/20/2041	1.A
38383H-CD-9	GNMA 2022-205 UA 5.000% 05/20/52	06/01/2025	Paydown		1,835,945	1,835,945	1,806,111	1,816,419	0	19,526	0	19,526	0	1,835,945	0	0	0	37,958	05/20/2052	1.A
38383V-M5-4	GNMA 2023-35 DA 4.500% 02/20/52	06/01/2025	Paydown		307,640	307,640	288,749	292,818	0	14,822	0	14,822	0	307,640	0	0	0	5,787	02/20/2052	1.A
38384P-QT-0	GNMA 2024-97 HA 4.500% 11/20/51	06/01/2025	Paydown		140,673	140,673	137,288	137,709	0	2,964	0	2,964	0	140,673	0	0	0	2,700	11/20/2051	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					2,327,580	2,327,580	2,279,472	2,291,355	0	36,224	0	36,224	0	2,327,580	0	0	0	47,181	XXX	XXX
36194S-PD-4	GNMA AU4920 3.020% 09/15/41	06/15/2025	Paydown		34,171	34,171	34,801	34,455	0	(284)	0	(284)	0	34,171	0	0	0	430	09/15/2041	1.A
36197J-ZL-2	GNMA GN AZ6147 3.940% 03/15/37	06/01/2025	Paydown		56,135	56,135	58,135	56,919	0	(784)	0	(784)	0	56,135	0	0	0	922	03/15/2037	1.A
36230T-B2-7	GNMA 758157 4.550% 05/15/38	06/01/2025	Paydown		58,168	58,168	64,712	62,065	0	(3,897)	0	(3,897)	0	58,168	0	0	0	1,103	05/15/2038	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38373M-2F-6	GNMA 2008-80 IO 2.567% 04/16/50	06/01/2025	Paydown		0	0	558	529	0	(529)	0	(529)	0	0	0	0	0	86	04/16/2050	1.A
38376G-2H-2	GNMA 2011-92 C 3.702% 04/16/52	06/01/2025	Paydown		8,324	8,324	8,165	8,302	0	21	0	21	0	8,324	0	0	0	128	04/16/2052	1.A
38378N-3J-0	GNMA 2014-67 DE 3.692% 11/16/46	05/01/2025	Paydown		17,993	17,993	17,872	17,962	0	31	0	31	0	17,993	0	0	0	249	11/16/2046	1.A
38378N-3J-0	GNMA 2014-67 DE 3.692% 11/16/46	06/01/2025	Redemption 100.0000		9,041	9,041	8,980	9,025	0	16	0	16	0	9,041	0	0	0	192	11/16/2046	1.A
38378X-VL-2	GNMA 2014-155 VA 3.000% 03/16/37	06/01/2025	Paydown		60,303	60,303	61,697	60,493	0	(191)	0	(191)	0	60,303	0	0	0	754	03/16/2037	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					244,135	244,135	254,920	249,750	0	(5,617)	0	(5,617)	0	244,135	0	0	0	3,864	XXX	XXX
3136BM-QB-7	FANNIE MAE 2022-17 N 3.500% 11/25/48	06/01/2025	Paydown		395,551	395,551	359,302	366,145	0	29,406	0	29,406	0	395,551	0	0	0	6,112	11/25/2048	1.A
3136BM-ZY-7	FANNIE MAE 2022-22 P 4.500% 05/25/51	06/01/2025	Paydown		500,675	500,675	468,366	474,119	0	26,556	0	26,556	0	500,675	0	0	0	9,675	05/25/2051	1.A
3137H9-G4-5	FREDDIE MAC 5271 GV 5.500% 09/25/33	06/01/2025	Paydown		193,591	193,591	189,840	190,534	0	3,057	0	3,057	0	193,591	0	0	0	4,439	09/25/2033	1.A
31392D-2B-7	FNMA 2002-59 ZB 6.000% 09/25/32	06/01/2025	Paydown		20,005	20,005	19,230	19,800	0	205	0	205	0	20,005	0	0	0	497	09/25/2032	1.A
31392R-WT-4	FHLMC 2492 Z 5.500% 08/15/32	06/01/2025	Paydown		5,068	5,068	4,572	4,968	0	100	0	100	0	5,068	0	0	0	114	08/15/2032	1.A
31393A-5P-8	FNMA 2003-43 PE 5.500% 05/25/33	06/01/2025	Paydown		25,699	25,699	25,237	25,510	0	189	0	189	0	25,699	0	0	0	528	05/25/2033	1.A
31393N-4A-4	FHLMC 2589 GM 5.500% 03/15/33	06/01/2025	Paydown		21,229	21,229	21,063	21,154	0	75	0	75	0	21,229	0	0	0	499	03/15/2033	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					1,161,818	1,161,818	1,087,610	1,102,230	0	59,588	0	59,588	0	1,161,818	0	0	0	21,864	XXX	XXX
008414-AA-2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1 3.500% 07/25/43	06/01/2025	Paydown		3,513	3,513	3,361	3,442	0	1	0	1	0	3,443	0	71	71	51	07/25/2043	1.A
02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5 4.279% 10/25/34	05/01/2025	Paydown		2,683	2,683	2,224	2,224	0	459	0	459	0	2,683	0	0	0	44	10/25/2034	1.A FM
02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5 4.279% 10/25/34	06/01/2025	Paydown		1,085	1,085	899	899	0	186	0	186	0	1,085	0	0	0	23	10/25/2034	1.A FM
03464T-AB-5	ANGEL OAK MORTGAGE TRUST 2022-3 A2 4.128% 01/25/67	05/01/2025	Paydown		51,062	51,062	49,973	50,187	0	875	0	875	0	51,062	0	0	0	783	01/25/2067	1.B
03464T-AB-5	ANGEL OAK MORTGAGE TRUST 2022-3 A2 4.128% 01/25/67	06/01/2025	Paydown		18,919	18,919	18,515	18,595	0	324	0	324	0	18,919	0	0	0	390	01/25/2067	1.B
12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A2 3.000% 04/25/43	06/01/2025	Paydown		5,198	5,198	5,284	5,235	0	(1)	0	(1)	0	5,234	0	(36)	(36)	65	04/25/2043	1.A
12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35	05/01/2025	Paydown		16,022	15,908	13,206	14,906	0	18	0	18	0	14,923	0	1,099	1,099	350	02/25/2035	1.A FM
12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35	06/01/2025	Paydown		4,880	4,495	3,732	4,212	0	7	0	7	0	4,219	0	662	662	143	02/25/2035	1.A FM
12667F-VF-9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4CB1 6.500% 10/25/34	05/01/2025	Paydown		4,780	4,780	4,281	4,704	0	6	0	6	0	4,709	0	70	70	117	10/25/2034	1.A FM
12667F-VF-9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4CB1 6.500% 10/25/34	06/01/2025	Paydown		2,414	2,414	2,162	2,375	0	4	0	4	0	2,380	0	34	34	78	10/25/2034	1.A FM
12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35	05/01/2025	Paydown		5,068	5,075	4,582	4,582	0	0	0	0	0	4,582	0	486	486	102	03/25/2035	1.A FM
12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35	06/01/2025	Paydown		4,745	4,745	4,284	4,284	0	0	0	0	0	4,284	0	461	461	130	03/25/2035	1.A FM
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35	05/01/2025	Paydown		2,109	2,109	1,441	1,441	0	23	0	23	0	1,463	0	645	645	44	11/25/2035	3.A FM
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35	06/01/2025	Paydown		3,092	3,064	2,093	2,093	0	38	0	38	0	2,131	0	960	960	86	11/25/2035	3.A FM
126694-CV-8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.500% 10/25/35	06/01/2025	Paydown		610	610	531	334	239	1	0	240	0	574	0	35	35	16	10/25/2035	1.A FM
12669G-C8-2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.500% 06/25/35	05/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2035	1.A FM
16159G-AC-3	CHASE MORTGAGE FINANCE CORPORA 2019-ATR2 A3 3.500% 07/25/49	06/01/2025	Paydown		5,581	5,581	5,644	5,616	0	0	0	0	0	5,616	0	(35)	(35)	75	07/25/2049	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
16164A-AC-9	CHASE MORTGAGE FINANCE CORPORA 2016-2 M2 3.750% 02/25/44	06/01/2025	Paydown		15,452	15,452	15,851	15,634	0	(3)	0	(3)	0	15,631	0	(179)	(179)	239	02/25/2044	1.A
16165T-AJ-2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/25/35	04/01/2025	Paydown		47,042	42,242	35,483	39,609	0	50	0	50	0	39,659	0	7,383	7,383	913	02/25/2035	1.A FM
172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35	05/01/2025	Paydown		1,641	1,641	1,567	1,567	0	0	0	0	0	1,567	0	74	74	35	09/25/2035	1.A FM
172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35	06/01/2025	Paydown		7,968	7,968	7,608	7,608	0	0	0	0	0	7,608	0	361	361	224	09/25/2035	1.A FM
17312D-AC-2	CITICORP MORTGAGE SECURITIES 2007-8 1A3 6.000% 09/25/37	05/01/2025	Paydown		404	404	402	403	0	0	0	0	0	403	0	2	2	9	09/25/2037	1.A FM
17312D-AC-2	CITICORP MORTGAGE SECURITIES 2007-8 1A3 6.000% 09/25/37	06/01/2025	Paydown		210	210	209	209	0	0	0	0	0	209	0	1	1	6	09/25/2037	1.A FM
17321L-AA-7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A1 3.497% 10/25/43	06/01/2025	Paydown		3,574	3,574	3,501	3,534	0	1	0	1	0	3,535	0	39	39	52	10/25/2043	1.A
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1 3.500% 06/25/44	06/01/2025	Paydown		3,099	3,099	3,112	3,100	0	0	0	0	0	3,099	0	0	0	45	06/25/2044	1.A
17323T-AC-4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A 4.250% 01/25/53	06/01/2025	Paydown		2,089	2,089	2,136	2,100	0	(1)	0	(1)	0	2,099	0	(10)	(10)	39	01/25/2053	1.A
22541Q-VG-4	CS FIRST BOSTON MORTGAGE 2003-23 1A4 5.500% 10/25/33	05/01/2025	Paydown		8,842	8,842	8,725	8,784	0	1	0	1	0	8,784	0	57	57	190	10/25/2033	1.G FM
22541Q-VG-4	CS FIRST BOSTON MORTGAGE 2003-23 1A4 5.500% 10/25/33	06/01/2025	Paydown		2,896	2,896	2,858	2,877	0	0	0	0	0	2,877	0	19	19	80	10/25/2033	1.G FM
225458-AY-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23 5.500% 02/25/35	05/01/2025	Paydown		2,954	2,954	2,904	2,904	0	0	0	0	0	2,904	0	51	51	61	02/25/2035	1.A FM
225458-AY-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23 5.500% 02/25/35	06/01/2025	Paydown		1,412	1,412	1,388	1,388	0	0	0	0	0	1,388	0	24	24	39	02/25/2035	1.A FM
29977J-AB-2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.500% 03/25/43	06/01/2025	Paydown		5,329	5,329	5,361	5,338	0	(9)	0	(9)	0	5,329	0	0	0	59	03/25/2043	1.A
29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.000% 06/25/43	06/01/2025	Paydown		4,206	4,206	4,143	4,173	0	33	0	33	0	4,206	0	0	0	51	06/25/2043	1.A
3140FX-ED-0	FNMA BF0131 3.500% 08/01/56	06/01/2025	Paydown		17,328	17,328	17,810	17,766	0	(437)	0	(437)	0	17,328	0	0	0	245	08/01/2056	1.A
33767C-AD-9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.500% 03/25/45	06/01/2025	Paydown		1,704	1,704	1,737	1,719	0	0	0	0	0	1,718	0	(15)	(15)	25	03/25/2045	1.A
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.000% 08/25/50	06/01/2025	Paydown		7,633	7,633	7,848	7,774	0	(141)	0	(141)	0	7,633	0	0	0	108	08/25/2050	1.A
36157R-D9-3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/29	05/01/2025	Paydown		1,235	2,412	2,053	2,091	210	9	0	219	0	2,310	0	(1,075)	(1,075)	61	04/25/2029	6. FM
36157R-D9-3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/29	06/01/2025	Paydown		1,182	1,182	1,006	1,024	103	6	0	109	0	1,134	0	48	48	40	04/25/2029	6. FM
45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6 4.795% 08/25/34	05/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2034	1.A FM
45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6 4.795% 08/25/34	06/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2034	1.A FM
45660N-QF-5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7 5.500% 06/25/33	05/01/2025	Paydown		24,510	24,510	24,181	24,363	0	1	0	1	0	24,364	0	146	146	475	06/25/2033	1.A FM
45660N-QF-5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7 5.500% 06/25/33	06/01/2025	Paydown		5,538	5,538	5,464	5,505	0	0	0	0	0	5,505	0	33	33	152	06/25/2033	1.A FM
46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500% 06/25/51	06/01/2025	Paydown		14,725	14,725	15,323	15,160	0	(435)	0	(435)	0	14,725	0	0	0	159	06/25/2051	1.A
46641C-AA-9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3.762% 01/25/44	06/01/2025	Paydown		2,014	2,014	2,065	2,036	0	(1)	0	(1)	0	2,035	0	(21)	(21)	32	01/25/2044	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.500% 12/25/49	06/01/2025	Paydown		5,752	5,752	5,842	5,776	0	(1)	0	(1)	0	5,775	0	(23)	(23)	79	12/25/2049	1.A
46651Y-AH-3	JP MORGAN MORTGAGE TRUST 2019-9 A5 3.500% 05/25/50	06/01/2025	Paydown		26,484	26,484	27,214	26,885	0	(401)	0	(401)	0	26,484	0	0	0	349	05/25/2050	1.A

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
64829X-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1 4.750% 12/25/57	06/01/2025	Paydown		43,356	43,356	44,033	43,518	0	(162)	0	(162)	0	43,356	0	0	0	860	12/25/2057	1.A
73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A5 3.381% 01/25/36	04/01/2025	Paydown		11,515	11,515	10,872	11,450	0	14	0	14	0	11,463	0	51	51	130	01/25/2036	1.A FM
74160M-BP-6	PRIME MORTGAGE TRUST 2003-2 1A10 5.000% 10/25/33	05/01/2025	Paydown		3,327	3,327	3,180	3,273	0	1	0	1	0	3,274	0	52	52	62	10/25/2033	1.A FM
74160M-BP-6	PRIME MORTGAGE TRUST 2003-2 1A10 5.000% 10/25/33	06/01/2025	Paydown		1,674	1,674	1,600	1,647	0	1	0	1	0	1,648	0	26	26	42	10/25/2033	1.A FM
805564-PA-3	SAXON ASSET SECURITIES TRUST 2003-3 AF5 4.063% 12/25/33	05/01/2025	Paydown		16,275	16,275	16,275	16,275	0	0	0	0	0	16,275	0	0	0	312	12/25/2033	1.A FM
805564-PA-3	SAXON ASSET SECURITIES TRUST 2003-3 AF5 4.063% 12/25/33	06/01/2025	Paydown		10,799	10,799	10,799	10,799	0	0	0	0	0	10,799	0	0	0	258	12/25/2033	1.A FM
81745A-AB-3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000% 05/25/43	06/01/2025	Paydown		3,433	3,433	3,492	3,469	0	(37)	0	(37)	0	3,433	0	0	0	43	05/25/2043	1.A
822804-AA-8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1 3.750% 07/25/43	06/01/2025	Paydown		8,764	8,764	8,572	8,663	0	100	0	100	0	8,764	0	0	0	152	07/25/2043	1.A
90263B-HE-1	UCFC HOME EQUITY LOAN 1998-D MF2 7.750% 04/15/30	05/01/2025	Paydown		18,212	18,212	15,856	15,856	0	0	0	0	0	15,856	0	2,356	2,356	513	04/15/2030	1.A FM
90263B-HE-1	UCFC HOME EQUITY LOAN 1998-D MF2 7.750% 04/15/30	06/01/2025	Paydown		12,556	12,556	10,932	10,932	0	0	0	0	0	10,932	0	1,624	1,624	481	04/15/2030	1.A FM
924923-AA-3	VERUS SECURITIZATION TRUST 2022-INV2 A1 6.790% 10/25/67	05/01/2025	Paydown		123,759	123,759	122,500	122,713	0	1,045	0	1,045	0	123,759	0	0	0	2,911	10/25/2067	1.A
924923-AA-3	VERUS SECURITIZATION TRUST 2022-INV2 A1 6.790% 10/25/67	06/01/2025	Paydown		23,768	23,768	23,527	23,567	0	201	0	201	0	23,768	0	0	0	807	10/25/2067	1.A
95002F-AE-4	WELLS FARGO MORTGAGE BACKED 2019-4 A5 3.500% 09/25/49	06/01/2025	Paydown		28,579	28,579	29,310	28,990	0	(411)	0	(411)	0	28,579	0	0	0	368	09/25/2049	1.A
95002J-AA-4	WELLS FARGO MRTG BACKED SEC 2019-2 A1 4.000% 04/25/49	06/01/2025	Paydown		1,462	1,462	1,488	1,476	0	(14)	0	(14)	0	1,462	0	0	0	20	04/25/2049	1.A
97652P-AA-9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1 3.928% 06/27/44	06/01/2025	Paydown		1,072	1,072	1,109	1,083	0	0	0	0	0	1,083	0	(11)	(11)	18	06/27/2044	1.A
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					655,535	651,392	631,548	638,167	552	1,351	0	1,903	0	640,067	0	15,465	15,465	13,241	XXX	XXX
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A 3.130% 07/25/49	06/01/2025	Paydown		21,369	21,369	21,367	21,335	0	34	0	34	0	21,369	0	0	0	256	07/25/2049	1.A FE
92259H-AG-2	VELOCITY COMMERCIAL CAPITAL LO 2023-4 M2 9.080% 11/25/53	05/01/2025	Paydown		5,295	5,295	5,295	5,286	0	9	0	9	0	5,295	0	0	0	189	11/25/2053	1.G FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					26,664	26,664	26,662	26,621	0	43	0	43	0	26,664	0	0	0	445	XXX	XXX
002223-AE-5	AUF FUNDING LLC 2022-1A B2 7.550% 01/20/31	05/30/2025	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	184,556	01/20/2031	1.A FE
09261W-AA-2	BLACKROCK DLF IX 2020-1 A-1 5.791% 07/21/30	04/17/2025	Paydown		339,929	339,929	339,929	339,929	0	0	0	0	0	339,929	0	0	0	10,292	07/21/2030	1.A FE
09261W-AN-4	BLACKROCK DLF IX 2020-1 W 2.500% 07/21/30	04/17/2025	Paydown		16,345	16,345	16,345	16,345	0	0	0	0	0	16,345	0	0	0	312	07/21/2030	3.C FE
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31	06/20/2025	Redemption 100.0000		21,648	21,648	21,648	18,232	0	0	0	0	0	21,648	0	0	0	627	01/29/2031	2.B PL
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36	06/30/2025	Redemption 100.0000		81,460	81,460	81,460	62,097	0	0	0	0	0	81,460	0	0	0	3,219	08/31/2036	2.A PL
61034U-AC-9	MONROE CAPITAL MML CLO X LLC 2020-1A A2R 4.650% 05/20/34	06/20/2025	Paydown		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	196,204	05/20/2034	1.A FE
69473@-AA-9	Pacific Owl II, LLC Secured Loan Facility 6.930% 10/20/33	06/12/2025	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	476,956	10/20/2033	1.C PL

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
72305*-AA-9	PineBridge Private Credit III Note A 7.580% 08/31/32	06/11/2025	Redemption 100.0000		40,500	40,500	40,500	31,705	0	0	0	0	0	40,500	0	0	0	1,282	08/31/2032	1.G FE
72305*-AB-7	PineBridge Private Credit III Note B 8.830% 08/31/32	06/11/2025	Redemption 100.0000		18,409	18,409	18,409	14,415	0	0	0	0	0	18,409	0	0	0	696	08/31/2032	2.C FE
10948V-AS-4	BRIGHTWOOD CAPITAL MM CLO LTD. 2020-1A B2R 7.802% 01/15/31	04/15/2025	Paydown		462,331	462,331	462,331	462,331	0	0	0	0	0	462,331	0	0	0	18,036	01/15/2031	1.C FE
10948V-BA-2	BRIGHTWOOD CAPITAL MM CLO LTD. 2020-1A A2R 7.471% 01/15/31	04/15/2025	Paydown		289,522	289,522	289,522	289,522	0	0	0	0	0	289,522	0	0	0	10,815	01/15/2031	1.A FE
38178M-AA-5	GOLUB CAPITAL PARTNERS ABS FUN 2019-1 AR 3.100% 07/20/30	04/20/2025	Paydown		246,799	246,799	246,799	246,799	0	0	0	0	0	246,799	0	0	0	3,825	07/20/2030	1.F FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					22,516,943	22,516,943	22,516,943	22,481,375	0	0	0	0	0	22,516,943	0	0	0	906,820	XXX	XXX
00090T-AA-5	ABPCI DIRECT LENDING FUND ABS 2020-1A A 3.199% 12/20/30	04/20/2025	Paydown		202,166	202,166	202,166	202,166	0	0	0	0	0	202,166	0	0	0	3,234	12/20/2030	1.F FE
038370-AA-0	AQUA FINANCE TRUST 2019A A 3.140% 07/16/40	06/15/2025	Paydown		11,882	11,882	11,880	11,882	0	0	0	0	0	11,882	0	0	0	154	07/16/2040	1.A FE
038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900% 07/17/46	06/17/2025	Paydown		9,886	9,886	9,884	9,886	0	0	0	0	0	9,886	0	0	0	77	07/17/2046	1.A FE
038413-AB-6	AQUA FINANCE TRUST 2020-AA B 2.790% 07/17/46	06/17/2025	Paydown		59,061	59,061	59,043	59,058	0	4	0	4	0	59,061	0	0	0	680	07/17/2046	1.B FE
038779-AB-0	ARBYS FUNDING LLC 2020-1A A2 3.237% 07/30/50	04/30/2025	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	142	07/30/2050	2.C FE
12327A-AA-6	BUSINESS JET SECURITIES, LLC 2022-1A A 4.455% 06/15/37	06/15/2025	Paydown		154,174	154,174	149,573	152,123	0	2,051	0	2,051	0	154,174	0	0	0	2,862	06/15/2037	1.F FE
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2 5.216% 04/25/47	04/25/2025	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	130	04/25/2047	2.C FE
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST 2016-B A1 2.730% 10/25/40	06/25/2025	Paydown		5,159	5,159	5,158	5,159	0	0	0	0	0	5,159	0	0	0	59	10/25/2040	1.A FE
26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2 3.237% 01/20/51	04/20/2025	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	61	01/20/2051	2.C FE
28924A-AB-7	ELM TRUST 2020-4A A2 2.286% 10/20/29	06/20/2025	Paydown		62,842	62,842	62,842	62,841	0	1	0	1	0	62,842	0	0	0	539	10/20/2029	1.F FE
30168A-AD-4	EXETER AUTOMOBILE RECEIVABLES 2022-6A B 6.030% 08/16/27	05/15/2025	Paydown		178,746	178,746	178,737	178,746	0	0	0	0	0	178,746	0	0	0	3,706	08/16/2027	1.C FE
411707-AK-8	CKE RESTAURANTS HOLDINGS INC 2021-1A A2 2.865% 06/20/51	06/20/2025	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	179	06/20/2051	2.B FE
42771T-AA-3	HERO FUNDING TRUST 2015-3A A 4.280% 09/20/41	06/20/2025	Paydown		9,464	9,464	9,464	9,464	0	0	0	0	0	9,464	0	1	1	206	09/20/2041	1.A FE
46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 12/15/48	06/15/2025	Paydown		12,633	12,633	12,554	12,603	0	30	0	30	0	12,633	0	0	0	196	12/15/2048	1.A FE
55400V-AA-9	MVW OWNER TRUST 2022-2A A 6.110% 10/21/41	06/20/2025	Paydown		186,331	186,331	186,301	186,312	0	19	0	19	0	186,331	0	0	0	4,710	10/21/2041	1.A FE
59549W-AA-1	MID STATE TRUST SERIES 11 A1 4.864% 07/15/38	06/15/2025	Paydown		23,754	23,754	22,507	23,661	0	93	0	93	0	23,754	0	0	0	481	07/15/2038	1.E FE
61033M-AB-0	MONROE CAPTAL INCOME PLUS ABS 2022-1A A 4.050% 03/30/32	04/22/2025	Paydown		572,420	572,420	563,137	568,609	0	3,811	0	3,811	0	572,420	0	0	0	11,592	03/30/2032	1.F FE
64016N-AC-1	NEIGHBORLY ISSUER LLC 2022-1A A2 3.695% 01/30/52	04/30/2025	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	92	01/30/2052	2.B FE
68269P-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU 2022-3A A 5.940% 05/15/34	06/14/2025	Paydown		862,332	862,332	862,271	862,258	0	75	0	75	0	862,332	0	0	0	21,311	05/15/2034	1.A FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2 3.858% 12/05/49	06/05/2025	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	96	12/05/2049	2.B FE
72703P-AE-3	PLANET FITNESS MASTER ISSUER 2022-1A A2II 4.008% 12/05/51	06/05/2025	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	150	12/05/2051	2.B FE

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
817743-AA-5	SERVPRO MASTER ISSUER, LLC 2019-1A A2 3.882% 10/25/49	04/25/2025	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	146	10/25/2049	2.C FE
82650B-AB-2	SIERRA RECEIVABLES FUNDING CO 2023-2A B 6.280% 04/20/40	06/20/2025	Paydown		78,490	78,490	78,472	78,475	0	15	0	15	0	78,490	0	0	0	2,040	04/20/2040	1.F FE
826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B 2.320% 07/20/37	06/20/2025	Paydown		110,277	110,277	110,248	110,265	0	12	0	12	0	110,277	0	0	0	1,254	07/20/2037	1.F FE
826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C 3.510% 07/20/37	06/20/2025	Paydown		110,277	110,277	110,264	110,269	0	8	0	8	0	110,277	0	0	0	1,898	07/20/2037	2.B FE
83546D-AG-3	SONIC CAPITAL LLC 2020-1A A2I 3.845% 01/20/50	06/20/2025	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	80	01/20/2050	2.B FE
86365L-AB-7	STRUCTURED RECEIVABLES FINANCE 2010-B B 7.970% 08/15/36	06/15/2025	Paydown		18,313	18,313	18,896	18,406	0	(94)	0	(94)	0	18,313	0	0	0	610	08/15/2036	1.B FE
92243R-AC-8	VCP RRL ABS I LTD 2021-1A B 2.848% 10/20/31	04/20/2025	Paydown		8,222	8,222	8,222	8,222	0	0	0	0	0	8,222	0	0	0	117	10/20/2031	2.B FE
92812U-Q4-3	VIRGINIA HOUSING DEV AUTH 2014-A A 3.500% 10/25/37	06/01/2025	Paydown		38,650	38,650	38,650	38,650	0	0	0	0	0	38,650	0	0	0	560	10/25/2037	1.A FE
95058X-AL-2	WENDYS FUNDING LLC 2021-1A A2II 2.775% 06/15/51	06/15/2025	Paydown		11,254	11,254	11,254	11,254	0	0	0	0	0	11,254	0	0	0	156	06/15/2051	2.B FE
98920M-AA-0	ZAXBY'S FUNDING LLC 2021-1A A2 3.238% 07/30/51	04/30/2025	Paydown		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	182	07/30/2051	2.B FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235% 04/15/26	04/15/2025	Redemption 100.0000		80,376	80,376	80,376	80,376	0	0	0	0	0	80,376	0	0	0	2,104	04/15/2026	2.B FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					2,877,959	2,877,959	2,863,149	2,871,935	0	6,025	0	6,025	0	2,877,959	0	1	1	59,804	XXX	XXX
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.213% 12/16/41	06/15/2025	Paydown		19,005	19,005	19,005	19,005	0	0	0	0	0	19,005	0	0	0	400	12/16/2041	1.E FE
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.213% 12/16/41	05/15/2025	Paydown		34,591	34,591	34,591	34,591	0	0	0	0	0	34,591	0	0	0	541	12/16/2041	1.G FE
09228Y-AC-6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5.682% 12/16/41	06/15/2025	Paydown		2,690	2,690	2,690	2,690	0	0	0	0	0	2,690	0	0	0	76	12/16/2041	2.A FE
09228Y-AC-6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5.682% 12/16/41	05/15/2025	Paydown		5,380	5,380	5,380	5,380	0	0	0	0	0	5,380	0	0	0	115	12/16/2041	2.C FE
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 02/15/50	06/16/2025	Paydown		1,875	1,875	1,874	1,875	0	0	0	0	0	1,875	0	0	0	27	02/15/2050	1.E FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT 2022-1A A2 3.700% 03/15/52	06/16/2025	Paydown		6,250	6,250	6,249	6,249	0	1	0	1	0	6,250	0	0	0	96	03/15/2052	1.E FE
12565K-AF-4	CLI FUNDING LLC 2022-1A B1 3.120% 01/18/47	06/18/2025	Paydown		60,000	60,000	59,986	59,988	0	12	0	12	0	60,000	0	0	0	780	01/18/2047	2.B FE
37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A 2.260% 11/19/40	06/17/2025	Paydown		24,711	24,711	24,702	24,706	0	6	0	6	0	24,711	0	0	0	233	11/19/2040	1.F FE
42806M-BC-2	HERTZ VEHICLE FINANCING LLC 2022-4A B 4.120% 09/25/26	06/25/2025	Paydown		1,000,000	1,000,000	999,866	999,944	0	56	0	56	0	1,000,000	0	0	0	17,167	09/25/2026	1.F FE
44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A 3.425% 11/15/39	06/15/2025	Paydown		63,370	63,370	63,368	63,367	0	3	0	3	0	63,370	0	0	0	886	11/15/2039	2.C FE
45783N-AA-5	INSTAR LEASING III LLC 2021-1A A 2.300% 02/15/54	06/15/2025	Paydown		10,111	10,111	10,106	10,109	0	2	0	2	0	10,111	0	0	0	99	02/15/2054	1.F FE
46651N-AA-2	JOL AIR 2019-1 A 3.967% 04/15/44	06/15/2025	Paydown		35,800	35,800	35,800	35,798	0	2	0	2	0	35,800	0	0	0	592	04/15/2044	1.G FE
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1 4.300% 01/15/42	06/15/2025	Paydown		81,415	81,415	79,835	80,930	0	485	0	485	0	81,415	0	0	0	1,428	01/15/2042	3.A FE
67181D-AM-3	OAK STREET INVESTMENT GRADE NE 2021-2A A4 3.240% 11/20/51	06/20/2025	Paydown		5,313	5,313	5,312	5,312	0	0	0	0	0	5,313	0	0	0	72	11/20/2051	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83438L-AA-9	SOLRR AIRCRAFT 2021-1 LIMITED 2021-1 A 2.636% 10/15/46	06/15/2025	Paydown		70,373	70,373	70,372	70,371	0	2	0	2	0	70,373	0	0	0	847	10/15/2046	1.E FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS 2020-1A A 2.730% 08/21/45	06/01/2025	Paydown		27,074	27,074	27,070	27,053	0	22	0	22	0	27,074	0	0	0	311	08/21/2045	1.F FE
88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B 2.820% 04/20/46	06/20/2025	Paydown		40,000	40,000	39,986	39,990	0	10	0	10	0	40,000	0	0	0	470	04/20/2046	2.B FE
89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194% 10/16/40	06/16/2025	Paydown		28,725	28,725	28,725	28,725	0	0	0	0	0	28,725	0	0	0	615	10/16/2040	1.F FE
94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44	06/15/2025	Paydown		52,450	52,450	52,447	52,447	0	2	0	2	0	52,450	0	0	0	759	09/15/2044	2.A FE
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A 3.228% 03/15/45	06/15/2025	Paydown		21,403	21,403	21,403	21,403	0	1	0	1	0	21,403	0	0	0	288	03/15/2045	1.F FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T 2021-A A 3.104% 05/15/46	06/15/2025	Paydown		48,085	48,085	48,083	48,083	0	2	0	2	0	48,085	0	0	0	701	05/15/2046	1.F FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					1,638,621	1,638,621	1,636,850	1,638,016	0	606	0	606	0	1,638,621	0	0	0	26,503	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					31,449,255	31,445,112	31,297,154	31,299,449	552	98,220	0	98,772	0	31,433,787	0	15,466	15,466	1,079,722	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					31,449,255	31,445,112	31,297,154	31,299,449	552	98,220	0	98,772	0	31,433,787	0	15,466	15,466	1,079,722	XXX	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					31,449,255	31,445,112	31,297,154	31,299,449	552	98,220	0	98,772	0	31,433,787	0	15,466	15,466	1,079,722	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					71,909,671	71,627,403	71,626,703	71,099,821	552	90,422	0	90,974	0	71,782,859	0	(150,219)	(150,219)	2,560,117	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals					71,909,671	XXX	71,626,703	71,099,821	552	90,422	0	90,974	0	71,782,859	0	(150,219)	(150,219)	2,560,117	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P 500 7/15/2025 Strike @ 5631.2 7846L$303	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/16/2024	07/15/2025	1,737	9,783,084	5631.2	833,904	0	0	1,014,594		1,014,594	132,417	0	0	0	0		0/0
S&P 500 8/15/2025 Strike @ 5543.22 7846L$313	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/16/2024	08/15/2025	1,690	9,369,483	5543.22	782,590	0	0	1,189,817		1,189,817	156,399	0	0	0	0		0/0
S&P 500 9/15/2025 Strike @ 5626 7846L$328	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/17/2024	09/15/2025	1,635	9,196,710	5626	768,300	0	0	1,081,692		1,081,692	140,877	0	0	0	0		0/0
S&P 500 10/15/2025 Strike @ 5815.26 7846L$339	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	10/16/2024	10/15/2025	1,881	10,939,609	5815.26	954,629	0	0	1,011,975		1,011,975	133,114	0	0	0	0		0/0
S&P 500 11/14/2025 Strike @ 5870.6 7846L$350	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2024	11/14/2025	1,832	10,756,172	5870.6	934,427	0	0	973,376		973,376	129,052	0	0	0	0		0/0
S&P 500 12/15/2025 Strike @ 6051.1 7846L$363	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/17/2024	12/15/2025	2,003	12,122,592	6051.1	1,027,729	0	0	852,221		852,221	110,938	0	0	0	0		0/0
S&P 500 1/15/2026 Strike @ 5949.9 7846L$373	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/16/2025	01/15/2026	2,371	14,105,428	5949.9	0	1,175,867	0	1,277,679		1,277,679	101,811	0	0	0	0		0/0
S&P 500 2/13/2026 Strike @ 6114.63 7846L$401	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2025	02/13/2026	1,242	7,596,327	6114.63	0	484,210	0	560,877		560,877	76,667	0	0	0	0		0/0
S&P 500 3/13/2026 Strike @ 5638.9 7846L$420	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/18/2025	03/13/2026	1,627	9,174,716	5638.9	0	787,927	0	1,376,985		1,376,985	589,058	0	0	0	0		0/0
S&P 500 4/15/2026 Strike @ 5396.6 7846L$468	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/16/2025	04/15/2026	1,920	10,360,015	5396.6	0	912,582	0	2,051,802		2,051,802	1,139,220	0	0	0	0		0/0
S&P 500 5/15/2026 Strike @ 5916.93 7846L$527	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/16/2025	05/15/2026	1,499	8,867,525	5916.93	0	803,333	0	1,024,350		1,024,350	221,018	0	0	0	0		0/0
S&P 500 6/15/2026 Strike @ 5976.97 7846L$548	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/17/2025	06/15/2026	1,630	9,739,592	5976.97	0	888,346	0	1,083,076		1,083,076	194,730	0	0	0	0		0/0
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										5,301,579	5,052,265	0	13,498,444	XXX	13,498,444	3,125,303	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										5,301,579	5,052,265	0	13,498,444	XXX	13,498,444	3,125,303	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										5,301,579	5,052,265	0	13,498,444	XXX	13,498,444	3,125,303	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										5,301,579	5,052,265	0	13,498,444	XXX	13,498,444	3,125,303	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 7/15/2025 Strike @ 6129.98 7846S$303	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/16/2024	07/15/2025	1,737	10,649,614	6129.98	(347,573)	0	0	(205,161)		(205,161)	99,395	0	0	0	0		0/0
S&P 500 8/15/2025 Strike @ 6025.98 7846S$313	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/16/2024	08/15/2025	1,690	10,185,473	6025.98	(315,656)	0	0	(455,947)		(455,947)	(3,169)	0	0	0	0		0/0
S&P 500 9/15/2025 Strike @ 6111.78 7846S$328	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/17/2024	09/15/2025	1,635	9,990,805	6111.78	(314,725)	0	0	(415,246)		(415,246)	(12,079)	0	0	0	0		0/0
S&P 500 10/15/2025 Strike @ 6300.2 7846S$339	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	10/16/2024	10/15/2025	1,881	11,851,873	6300.2	(413,222)	0	0	(333,312)		(333,312)	3,939	0	0	0	0		0/0
S&P 500 11/14/2025 Strike @ 6363.93 7846S$350	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2024	11/14/2025	1,832	11,660,056	6363.93	(400,943)	0	0	(337,408)		(337,408)	(13,653)	0	0	0	0		0/0
S&P 500 12/15/2025 Strike @ 6579.06 7846S$363	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/17/2024	12/15/2025	2,003	13,180,291	6579.06	(421,359)	0	0	(234,086)		(234,086)	2,470	0	0	0	0		0/0
S&P 500 1/15/2026 Strike @ 6472.76 7846S$373	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/16/2025	01/15/2026	2,371	15,344,972	6472.76	0	(459,702)	0	(464,957)		(464,957)	(5,254)	0	0	0	0		0/0
S&P 500 2/13/2026 Strike @ 6658.06 7846S$401	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2025	02/13/2026	1,242	8,271,441	6658.06	0	(154,970)	0	(177,219)		(177,219)	(22,248)	0	0	0	0		0/0
S&P 500 3/13/2026 Strike @ 6165.46 7846S$420	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/18/2025	03/13/2026	1,627	10,031,450	6165.46	0	(325,677)	0	(724,682)		(724,682)	(399,005)	0	0	0	0		0/0
S&P 500 4/15/2026 Strike @ 5862.19 7846S$468	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/16/2025	04/15/2026	1,920	11,253,822	5862.19	0	(460,754)	0	(1,335,120)		(1,335,120)	(874,366)	0	0	0	0		0/0
S&P 500 5/15/2026 Strike @ 6464.35 7846S$527	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/16/2025	05/15/2026	1,499	9,687,927	6464.35	0	(333,545)	0	(479,814)		(479,814)	(146,269)	0	0	0	0		0/0
S&P 500 6/15/2026 Strike @ 6523.51 7846S$548	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/17/2025	06/15/2026	1,630	10,630,190	6523.51	0	(375,830)	0	(511,773)		(511,773)	(135,943)	0	0	0	0		0/0
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(2,213,478)	(2,110,479)	0	(5,674,725)	XXX	(5,674,725)	(1,506,181)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(2,213,478)	(2,110,479)	0	(5,674,725)	XXX	(5,674,725)	(1,506,181)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(2,213,478)	(2,110,479)	0	(5,674,725)	XXX	(5,674,725)	(1,506,181)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(2,213,478)	(2,110,479)	0	(5,674,725)	XXX	(5,674,725)	(1,506,181)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										3,088,101	2,941,785	0	7,823,719	XXX	7,823,719	1,619,122	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										3,088,101	2,941,785	0	7,823,719	XXX	7,823,719	1,619,122	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1759999999 - Totals																				XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
GOLDMAN SACHS W22LROWP2IHZNBB6K528	Y	Y	0	0	6,492,755	0	6,492,755	6,492,755	0	6,492,755	0	0
BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80	Y	Y	0	0	1,330,965	0	1,330,965	1,330,965	0	1,330,965	0	0
0299999999. Total NAIC 1 Designation			0	0	7,823,719	0	7,823,719	7,823,719	0	7,823,719	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			0	0	7,823,719	0	7,823,719	7,823,719	0	7,823,719	0	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					7,823,719	0						

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
US Bank	Cincinnati, OH		0.000	0	0	8,724,538	4,977,297	6,243,182	XXX
Key Bank	Cincinnati, OH		0.000	0	0	12,577,124	7,169,448	17,765,580	XXX
Fifth Third Bank	Cincinnati, OH		0.000	0	0	16,876,634	22,336,580	19,173,238	XXX
Computershare Corporate Trust	St. Paul, MN		0.000	0	0	(407,721)	(407,678)	(406,738)	XXX
Federal Home Loan Bank	Cincinnati, OH		0.000	0	0	100,500	100,500	1,003,130	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	500	500	500	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	37,871,575	34,176,647	43,778,892	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	37,871,575	34,176,647	43,778,892	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	37,871,575	34,176,647	43,778,892	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						0	0	0
0499999999. Total - Issuer Credit Obligations (Affiliated)						0	0	0
0509999999. Total - Issuer Credit Obligations						0	0	0
31846V-56-7	FIRST AMERICAN GOVT OBLIG FUND CL Z		06/03/2025	0.000		156,061	0	1,358
94988A-75-9	ALLSPRING 100% TR MM-INST MONEY MARKET FUND		06/27/2025	0.000		8,723,097	0	122,964
8309999999. Subtotal - All Other Money Market Mutual Funds						8,879,158	0	124,322
8589999999. Total Cash Equivalents (Unaffiliated)						8,879,158	0	124,322
8599999999. Total Cash Equivalents (Affiliated)						0	0	0
8609999999 - Total Cash Equivalents						8,879,158	0	124,322